STOCK TRADING CLUB

Speaker – Dr. Yury Shimansky

Title – Functional organization and main properties of an algorithmic trading system

Abstract: The typical approach to algorithmic trading is to acquire information from historical data and use it to predict future price returns. The acquired information is stored in the form of an internal model, the first part of an algorithmic trading system. Different architectures of such models are discussed. The other part of the trading system implements a trading strategy, which typically benefits from the internal model's predictive power. It appears, however, that even if the forward price returns are completely random, a successful trading strategy still exists, adding a considerable amount of non-triviality to the concept of algorithmic trader.

Date: Thursday, October 11, 2012
Time: 7:10 pm – 8:10 pm
Location: _____
We will be serving pizza!!!

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