



An Introduction to Algorithmic Trading: Basic to Advanced Strategies

By Edward Leshik, Jane Cralle

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Interest in algorithmic trading is growing massively – it's cheaper, faster and better to control than standard trading, it enables you to 'pre-think' the market, executing complex math in real time and take the required decisions based on the strategy defined. We are no longer limited by human 'bandwidth'. The cost alone (estimated at 6 cents per share manual, 1 cent per share algorithmic) is a sufficient driver to power the growth of the industry. According to consultant firm, Aite Group LLC, high frequency trading firms alone account for 73% of all US equity trading volume, despite only representing approximately 2% of the total firms operating in the US markets. Algorithmic trading is becoming the industry lifeblood. But it is a secretive industry with few willing to share the secrets of their success.

The book begins with a step-by-step guide to algorithmic trading, demystifying this complex subject and providing readers with a specific and usable algorithmic trading knowledge. It provides background information leading to more advanced work by outlining the current trading algorithms, the basics of their design, what they are, how they work, how they are used, their strengths, their weaknesses, where we are now and where we are going.

The book then goes on to demonstrate a selection of detailed algorithms including their implementation in the markets. Using actual algorithms that have been used in live trading readers have access to real time trading functionality and can use the never before seen algorithms to trade their own accounts.

The markets are complex adaptive systems exhibiting unpredictable behaviour. As the markets evolve algorithmic designers need to be constantly aware of any changes that may impact their work, so for the more adventurous reader there is also a section on how to design trading algorithms.

All examples and algorithms are demonstrated in Excel on the accompanying CD ROM, including actual algorithmic examples which have been used in live trading.

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Editorial Review

From the Back Cover

Algorithmic trading is becoming the industry lifeblood - it is cheaper, faster and easier to control than standard trading and it enables you to 'pre-think' the market, executing complex math in real time. We are no longer limited by human 'bandwidth', but the industry is secretive with few willing to share the secrets of their success.

An Introduction to Algorithmic Trading is an introductory guide to this hugely popular area. It begins with demystifying this complex subject and providing readers with specific and usable algorithmic trading knowledge. It outlines the current trading algorithms, the basics of their design, what they are, how they work, how they are used, their strengths, their weaknesses, where the industry is now and where it is going.

The book then features a section describing the choice of stocks to trade on the NASDAQ and the New York Stock Exchange, analytics, and metrics used to optimize trading results - and for the more adventurous reader, a section on how to design trading algorithms.

Finally the authors demonstrate a selection of detailed proprietary and never before seen algorithms targeted exclusively for use by individual traders to trade their own accounts. These algorithms have been developed and used by the authors and are being published here for the very first time.

This is an ideal book for the reader interested in understanding and harnessing the power of algorithmic trading systems, and is accompanied by a CD Rom which provides a quick 'hands on' route to exploring the power of algorithmic trading on trade NASDAQ and NYSE stocks.

About the Author

Edward Leshik has spent the last 12 years trading his own account and researching the microeconomics of the NASDAQ and New York Stock Exchange markets. Previously he was CEO of an electronics company, supplying point of sale electronics to major retailers such as Sears and Sunoco in Canada and Allied Breweries in the UK, where he gained considerable electronics experience and was the first to automate an assembly line using electronics in the UK. His main academic background is in mathematics and physics and he has a great interest in the theories of Universality and Complexity as applied to the markets. He is currently developing a fully automated algorithmic trading system with his co-author Jane Cralle.

Jane Cralle began her career in stockbrokerage at PaineWebber, and later spent 22 years at Linker Capital Management Inc. managing the accounts of high net worth individuals. She has a wide knowledge of the markets and is an expert trader and investor - her extensive experience is invaluable gauging the 'long run' of market evolution. She is currently researching and developing an automated algorithmic trading system with Edward, and her specialty of cluster analysis of the S&P index components is a work in progress background for a proposed book titled Stocks and their Personalities. Jane lives in Louisville with her husband, Rick Kremer, and three children, Sarah, Morgan and Jack.

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