

# Algorithmic Trading



## Overview

- Automate trade orders with minimal human intervention
- Reduce emotional trading decisions
- Market Knowledge: Understand trends, patterns, behaviors
- Technical Expertise: Programming languages, data science tools
- Strategic Thinking: Plan, test, implement trading strategies

## Data Acquisition & Data Science

- Historical market data for backtesting
- Sources: Bloomberg, Reuters, Norgate, Quandl
- Programming languages: Python, C++, Java, R
- Programming libraries & charting software

## Choosing a Platform

- Real-time market data
- Customization options
- User-friendly interface
- Backtesting & live trading capability
- Examples: Interactive Brokers, TradeStation, Thinkorswim

## Developing Your Algorithm

- Time frame analysis (frequency of trades)
- Stop-loss & take-profit conditions (optional)
- Logic for buy/sell signals
- Rule-based strategy with instructions
- Research & understand financial markets
- Consider investment paradigms (mean reversion)

# Algorithmic Trading Algorithmic Trading Strategies Building Ideas Into Profitable Trading System Portfolios

**RD Boyd**

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