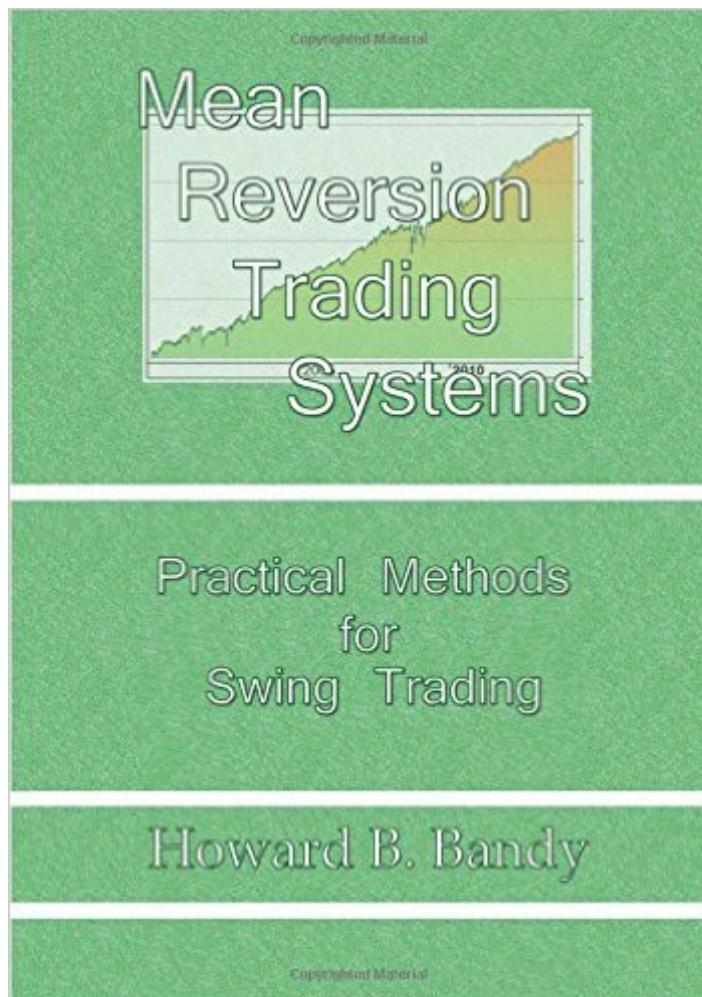


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# Mean Reversion Trading Systems



## Synopsis

Practical and fully disclosed methods for swing trading: Trading frequently and holding a few days. Identifying overbought and oversold conditions. Trading major ETFs and liquid equities.

## Book Information

Perfect Paperback: 240 pages

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Average Customer Review: 4.5 out of 5 starsÂ  See all reviewsÂ  (17 customer reviews)

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## Customer Reviews

âœMean Reversion Trading Systemsâ • (2013) is yet another major contribution to the theory, understanding and practice of Quantitative Technical Analysis by Dr Howard Bandy. This follows his superb earlier books âœQuantitative Trading Systemsâ • (2008) and âœâ Modelling Trading System Performanceâ • (2011). In this latest book Dr Bandy has built on and extended the thinking of his previous books. Howard has both a deep and broad statistical, mathematical and computational understanding of both financial markets, quantitative trading models and resultant systems when markets and models are combined. In addition, he has the written clarity and educational ability to explain the complexities in a way that an intelligent trader can understand and follow. Throughout this book, as with his earlier work, Howard organises subject material logically and then explains concepts succinctly with language appropriate to a general (but intelligent) trading audience. His work has academic rigour but is designed for the non-academic, his description of probabilities and statistical analysis in the financial markets are second to none. Following conceptual descriptions, Howard then provides many worked examples and, where appropriate, computer code that demonstrates and amplifies the points he is making. Dr Bandy works to create understanding of the complete trading model including: Issue selection, Entries, Exits, Risk assessment, Position sizing, Model development, Model-System Walk-forward back testing etc. He also looks at the âœtransformationâ • of common indicators to produce clearer and more reliable

trading results.

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