The Ultimate Algorithmic Trading System Toolbox + Website: Using Today's Technology To Help You Become A Better Trader (Wiley Trading)

By George Pruitt

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The accessible, beneficial guide to developing algorithmic trading solutions

The Ultimate Algorithmic Trading System Toolbox is the complete package savvy investors have been looking for. An integration of explanation and tutorial, this guide takes you from utter novice to out-the-door trading solution as you learn the tools and techniques of the trade. You'll explore the broad spectrum of today's technological offerings, and use several to develop trading ideas using the provided source code and the author's own library, and get practical advice on popular software packages including TradeStation, TradersStudio, MultiCharts, Excel, and more. You'll stop making repetitive mistakes as you learn to recognize which paths you should *not* go down, and you'll discover that you don't need to be a programmer to take advantage of the latest technology. The companion website provides up-to-date TradeStation code, Excel spreadsheets, and instructional video, and gives you access to the author himself to help you interpret and implement the included algorithms.

Algorithmic system trading isn't really all that new, but the technology that lets you program, evaluate, and implement trading ideas is rapidly evolving. This book helps you take advantage of these new capabilities to develop the trading solution you've been looking for.

• Exploit trading technology without a computer science degree
• Evaluate different trading systems' strengths and weaknesses
• Stop making the same trading mistakes over and over again
• Develop a complete trading solution using provided source code and libraries

New technology has enabled the average trader to easily implement their ideas at very low cost, breathing new life into systems that were once not viable. If you're ready to take advantage of the new trading environment but don't know where to start, *The Ultimate Algorithmic Trading System Toolbox* will help you get on

board quickly and easily.

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Editorial Review

Review
I am in the process of learning to code in Python and am, I must admit, no programming genius. So I was delighted to see that George Pruitt, best known for his book on*TradeStation's EasyLanguage (Building Winning Trading Systems with TradeStation)* had written a new book that covered not only the TradeStation platform but also AmiBroker, Excel (with VBA), and Python. *The Ultimate Algorithmic Trading System Toolbox: Using Today's Technology to Help You Become a Better Trader* (Wiley, 2016) is a how-to manual for the non-quant who wants to incorporate algorithms into his trading.

Pruitt's focus in this book is not so much on system development per se as it is on popular programming tools for building and back testing technical trading systems. Yes, he has chapters on "Genetic Optimization, Walk Forward, and Monte Carlo Start Trade Analysis" and "An Introduction to Portfolio Maestro, Money Management, and Portfolio Analysis," but what will most likely draw traders to Pruitt's book is his extensive array of clearly explained sample code.

His examples of input into technical trading systems are drawn from the usual suspects, such as Bollinger bands, Keltner channels, MACD, RSI, stochastics, and various moving average indicators. More important, he shows traders who don't use comprehensive platforms how to write system testers. He developed his own bare-bones Python and Excel testing engines. A website accompanying the book includes this software, with all its source code, as well as source code that can be run in TradeStation and AmiBroker. Unlike much of the Python code that is available online, Pruitt's actually seems to be error-free. I didn't test his other code.

One of Pruitt's aims in this book was to offer "the most important and simplest programming techniques to transform a non-quant into a not-so-non-quant." He has, I believe, succeeded admirably.

Brenda Jubin - *Seeking Alpha*

From the Inside Flap

Technological advances now enable the average trader to easily implement their ideas at very low cost, which has breathed new life into trading systems that were once impractical. If you're ready to create state-of-the-art algorithms based on your trading ideas but don't know where to start, *The Ultimate Algorithmic Trading System Toolbox* is your key to writing flawless codes quickly and easily.

Through an accessible, in-depth exploration of a broad spectrum of the most up-to-date, readily available testing and trading platforms, this turnkey resource gives you all the knowledge and tools you need to go from theory to practice to profits. You don't need any programming experience to program, evaluate, and implement your original trading ideas thanks to the author's illustrative guidance, seasoned advice on today's most popular software packages, and source code from his own library. A wealth of trading systems are presented inside, many from idea to "out-the-door" solution, but it will be up to you to piece together your own ultimate trading system with the tools provided.

Specifically written to be a valuable tool to keep at your side while hammering out the algorithms for boundless success in today's markets, this dependable toolbox gives you:

- Practical advice and expert tips for getting the most out of platforms such as TradeStation, TradersStudio, MultiCharts, Excel, and more
- Handy appendices with sample codes, keywords, data access, and more to save you time building your algorithms
- A companion website with the latest TradeStation code, Excel spreadsheets, instructional videos, and access to the author for guidance interpreting and implementing algorithms

Give your trading ideas the chance they deserve with accurate back testing, proper optimization, and *The Ultimate Algorithmic Trading System Toolbox.*

From the Back Cover

THE RIGHT TOOLS FOR BUILDING PRECISE ALGORITHMIC TRADING SOLUTIONS

The Ultimate Algorithmic Trading System Toolbox gives savvy investors a complete package for writing efficient, powerful algorithms by providing an instructional guide, a repository of trading tools, and a story of how this whole business of algorithmic trading started and evolved over the past twenty-five years.

Written for the nonprogrammer who wants to enter the world of algorithmic trading, this easy-to-use resource gives you a step-by-step process for turning your ideas for capturing profits into fully optimized and back-tested codes you can use in the real world. Peerless coverage lets you:

- Move from theory to practice at a very quick pace
- Develop a complete trading solution using provided source code and libraries
- Evaluate different trading systems' strengths and weaknesses

The author's expert support goes beyond what the book covers to an associated website that gives you regularly updated information and codes implementable in some of today's most popular investment software platforms to develop and use your trading systems.

Get off the sidelines and discover the world of automated wealth generation with *The Ultimate Algorithmic Trading System Toolbox.*

Users Review

From reader reviews:

Jeremy Brown:

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