



Trading Systems and Methods + Website (5th edition) Wiley Trading

By Perry J. Kaufman

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The ultimate guide to trading systems, fully revised and updated

For nearly thirty years, professional and individual traders have turned to *Trading Systems and Methods* for detailed information on indicators, programs, algorithms, and systems, and now this fully revised *Fifth Edition* updates coverage for today's markets. The definitive reference on trading systems, the book explains the tools and techniques of successful trading to help traders develop a program that meets their own unique needs.

Presenting an analytical framework for comparing systematic methods and techniques, this new edition offers expanded coverage in nearly all areas, including trends, momentum, arbitrage, integration of fundamental statistics, and risk management. Comprehensive and in-depth, the book describes each technique and how it can be used to a trader's advantage, and shows similarities and variations that may serve as valuable alternatives. The book also walks readers through basic mathematical and statistical concepts of trading system design and methodology, such as how much data to use, how to create an index, risk measurements, and more.

Packed with examples, this thoroughly revised and updated *Fifth Edition* covers more systems, more methods, and more risk analysis techniques than ever before.

- The ultimate guide to trading system design and methods, newly revised
- Includes expanded coverage of trading techniques, arbitrage, statistical tools, and risk management models
- Written by acclaimed expert Perry J. Kaufman
- Features spreadsheets and TradeStation programs for a more extensive and interactive learning experience
- Provides readers with access to a companion website loaded with supplemental materials

Written by a global leader in the trading field, *Trading Systems and Methods, Fifth Edition* is the essential reference to trading system design and methods updated for a post-crisis trading environment.

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Editorial Review

From the Inside Flap

When it comes to the last word on trading systems, one name stands out from the rest, internationally: Perry J. Kaufman. Not coincidentally, for nearly thirty years, the book that traders of every ilk—from first-time day traders to veteran position traders—have turned to for in-depth, how-to information on the latest and best practices in trading systems has been *Trading Systems and Methods*.

That's because, with each successive edition, Perry Kaufman went to extraordinary lengths, personally reviewing, testing, and comparing scores of technical indicators, charting techniques, algorithms, trading software, and trading systems. He carefully winnowed out those that had outlived their usefulness and he introduced newer tools and techniques, more suitable to the trading environment of the moment. All done in an effort to bring his readers the freshest, most comprehensive, and authoritative coverage of systematic trading strategies, tools, and techniques.

In keeping with that tradition, the *Fifth Edition* of the classic guide has been substantially revised and updated for the realities of a post-financial crisis world. It now features expanded coverage of risk control—from the level of the individual trade to the portfolio, and everything in between. It also contains dozens of updated and entirely new charts and examples, along with more programs and spreadsheets. And the companion website has been fully updated with TradeStation, Version 9 (with accompanying source code) and Excel 2010 spreadsheets.

But *Trading Systems and Methods* is more than just an encyclopedia of contemporary quantitative techniques and programs. It is also a handy primer, providing you with the knowledge and skills you need to choose or design a system perfectly suited to your trading style and goals.

Writing in clear, accessible prose, Kaufman schools you in the basics, walking you through everything from how much data to use and how to create an index, to how to measure risk and how to integrate basic statistics and probability into your trading system. He gets you up to speed on the full range of trading essentials, including trends, momentum, arbitrage, and more. And he provides you with a complete understanding of each method and technique covered—highlighting the similarities between them and describing useful variations on many—while providing expert tips on how to deploy each to your best advantage.

As the markets evolve, so must the strategies you use to trade them. Arming you with the tools, skills, and acumen you need to keep ahead of the pack and achieve the kinds of returns you want and deserve, *Trading Systems and Methods, Fifth Edition* is an indispensable tool of the trade.

From the Back Cover

High praise for *Trading Systems and Methods, Fifth Edition*

"Kaufman's book has continued to expand and mature since I first read the very first edition, which I thought was a great book. It continues to be a relevant, comprehensive guidebook and cookbook of trading system methods. For all those who are interested in building trading systems, it is an essential resource."

—Dr. Ian J. Nield, Special Advisor, Financial Markets Department, Reserve Bank of New Zealand,

Wellington

"The new *Fifth Edition* of Perry Kaufman's *Trading Systems and Methods* is a significant step forward in understanding trading in the twenty-first century. Perry has taken the most important book on systematic trading and made it even better and more relevant by focusing on the challenges of trading in these remarkable times. In particular, Perry expands on his discussion of risk which has been an important focus of everything he has written, but now takes on even more importance. The *Fifth Edition* should be required reading for anyone serious about trading."

—Jeff Quinto, President, Electronic Futures Trader Inc., Professional Trader Mentoring Program and Professional Trader Academy

"In my two decades in this industry, one of the few constants has been *Trading Systems and Methods*. This book is simply the most complete single source of trading methods that work. If you're going to own only one trading book, this is it."

—Murray A. Ruggiero Jr., Contributing Editor, Futures magazine, Vice President of R&D, TradersStudio, Inc.

"In his fifth edition, Perry Kaufman has woven the notion of risk throughout his seminal work on trading systems development. As always, he provides insightful and valuable opinions on various trading methods. The premier reference work on the subject."

—John McPartland, Senior Policy Advisor, Financial Markets Group, The Federal Reserve Bank of Chicago

"This book is essential reading for anyone interested in systematic trading. It contains comprehensive coverage of all major aspects involved in system design and implementation. Like a great teacher, Perry Kaufman is able to explain complex subject matter in a way that is both clear and concise. If there is one book that anyone in the world of trading systems should have on their shelf, it is this one."

—Thomas Morrow, founding partner, Aquantum AG

About the Author

Perry J. Kaufman has over thirty years of experience in the equity and derivatives markets. A prominent expert on systematic trading, he travels internationally, lecturing to funds, governments, and portfolio managers. He began his career in the aerospace industry, working on the navigation and control systems of the *Gemini* space program. The markets captured his attention in the early 1970s, and he was one of the first to develop computer models for making market decisions. Kaufman developed a portfolio optimization program that operates on disjoint equity series output from a trading environment. He has created market-neutral strategies, stat-arb trading methods, short-term program trading for cash, and derivative market instruments for institutional and commercial applications. Kaufman was the first chairman of the advisory board of the Vermont Securities Institute, and has served on the Director's Committee of Columbia University's Center for the Study of Futures Markets, founding the *Journal of Futures Markets*. In 2002, he taught a landmark course in systematic trading at the graduate school of Baruch College. Perry Kaufman is the author of several popular trading books including *A Short Course in Technical Trading* and *Alpha Trading*.

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