

Index

- 200 day moving average 170-174
- Abu-Mostafa, Yaser 319
- account:
 - growth 17
 - size 52
- accuracy
 - classification 302, 352
 - general 182, 249
- ada boost 320-321, 358
- AIG bankruptcy 225
- Albert, Jim 388
- AmiBroker:
 - custom objective function 186
 - databases 80-89
 - development platform 203-266
 - environment 77-89
 - Introduction book, free 78
 - Mean Reversion book 78
 - Quantitative Trading Systems book 78
 - trial, free 78-80
 - TSDP 78
- AmiQuote:
 - AmiBroker data manager 82
 - free data 82-85
- Anaconda 92
- Anderson, Edgar 293
- anticipate signals 175-176
 - indicator-based 261-266
 - precompute 176
- anti-Martingale see Martingale
- auxiliary data 23, 188
- backtest:
 - change 16
 - historical 187-189
 - indicator-based 246-248
 - procedure 187-189
- bad stuff happens 49
- bad tick 315
- Bandy, Howard
 - Introduction to AmiBroker book 78
 - Mean Reversion Trading Systems book 78, 161, 215, 217, 318
 - Modeling Trading System Performance book 30, 54, 58, 167, 395
 - Quantitative Trading Systems book 78, 224
- Bayes, machine learning algorithm:
 - Gaussian 330-331
 - multinomial 332-333
- Bayesian: 388, 395, 420
 - change 16
 - position size 31
- best estimate 18, 54, 146, 198, 362-363, 374-375, 381
- bet sequencing 388-390
- bias:
 - stationary 26
 - confidence 34
- bankable equity 47
- binning data 164-165
- black swan 55, 138
- blackjack 34, 389, 421

- Bollinger band 25
- bonds 15, 23
- Box, George 38
- breakdown 17
- California, Univ at Irvine 293
- CAR25:
 - characteristics 187
 - universal objective function 186
 - use 306
- Carroll, Lewis 35
- casino 35
- catastrophic forgetting 397
- central limit theorem 224, 411
- certainty 52-54
- chart pattern 16, 19
- Chenoweth, Mark 118
- class membership 350
- classification:
 - category 28, 91, 184, 292-293, 301, 306
 - costs 350
 - example 320-349
 - target 284, 363-364
- classifier 393
- cognitive dissonance 31
- commission 188
- commodities 15
- competition 37
- components of trading:
 - development see development
 - flowchart 18
 - management see management
- compound annual rate of return (CAR):
 - calculate 127
 - define 62, 138
 - metric 62, 134
 - objective function 138
 - position size 141
- computer:
 - language see language
- confidence:
 - drawdown 41
 - faith 33
 - goal 16
 - position size 387
 - quantifiable 34
 - risk as limitation 16
 - subjective 200
 - validation 33
- confusion matrix:
 - AmiBroker 351
 - change 16
 - objective function 184
- Continuum Analytics Anaconda 92
- csi 112
- cumulative distribution function (CDF):
 - inverse 56
 - risk tolerance 53, 55
- currencies 15
- curve-fit 182
- cycle frequency 229
- data driven 16
- data series:
 - alignment 21, 23
 - auxiliary 23
 - backtest 188
 - bars 22
 - bid-ask 22
 - close, as last price 22
 - daily 22
 - end-of-day 22
 - high, unknown order 22
 - historical 16
 - in-sample 28
 - intra-day 22
 - low, unknown order 22
 - master dates 23
 - mining 28
 - missing 23, 188
 - non-price 23
 - not interchangeable 27
 - open, high, low, close 22
 - open, as first price 22
 - out-of-sample 28
 - patterns 16
 - price 22

- primary 21-23, 187, 201, 237-238, 243, 250, 263, 272, 314, 355-356, 374, 393
- synchronization 26
- tick 22
- time series 22, 26
- transformation 21
- variation required 16
- volume 22
- data:
 - bar types 159-160
 - characteristics:
 - desirable 107
 - mandatory 107
 - fundamental 108-110
 - mining 124
 - number of points 196
 - over-the-counter 110
 - read and write:
 - AmiBroker 114-115
 - Python 116-122
 - simulated 108
 - sources, development 109
 - sources, free:
 - Google 85, 112
 - Interactive Brokers 113
 - msn 85, 113
 - nasdaq 113
 - quandl 85
 - US Treasury 113
 - Yahoo 85, 87, 114
 - sources, subscription:
 - csi 112
 - dtn.iq 112
 - eoddata 112
 - eSignal 112
 - Norgate 88, 113
 - quandl 88
 - sources, trading 109
 - surrogate 108
 - visual inspection 297
- date alignment 23, 188
- date, pivot 359
- decision tree 322-323:
 - AmiBroker 351
 - change 16
- decisions 35
- Derman, Emanuel 23
- deterministic 16
- development
 - backtest 18
 - best estimate 18
 - data 18
 - issue selection 18
 - iterative process 29
 - objective function 28
 - model 18
 - validation 18
- difficult 15, 35-38, 155
- dimensionality 189-192, 357-359
- distribution:
 - see also Cumulative Distribution Function
 - change 16
 - drawdown 67
 - final equity 62
 - next day return 52
 - no assumptions 23
 - price changes 385
 - tail 55
 - trade results:
 - position size 20
- double down 229-230
- Downey, Allen 92
- drawdown 17, 19, 29
 - account growth 53
 - defined 40
 - depth 42
 - holding period 53, 129-143
 - issue selection 126-152
 - length 42
 - maximum risk 52
 - multi-day 42
 - not symmetric 41
 - objective function 187
 - position size 53, 58-59
 - reasons: 32-33
 - broken system 33
 - out of sync 33
 - position size wrong 33
 - recovery time 40
 - system broken 53
 - system health 42
 - synchronization 42
 - trade accuracy 130-152

- dtn.iq 112
- dynamic 16
- dynamic position sizing:
 - implementation 20, 385-418
 - safe-f 59
 - trading management 31
- efficient markets 17, 155
- encyclopedic 15
- end-of-day data 22
- eoddata 112
- Elliott wave 175
- empirical Bayes 388, 395
- Enron 50
- Enthought Canopy 92, 93-100
- entries 230-231
 - price 230
 - time 230
- entropy 301
- equations 16
- equity curve:
 - change 16
 - example system 56
 - new high 41
 - position size 59
- eSignal 112
- estimator 394
- ETF see exchange traded fund
- evolutionary operation 192
- exchange traded fund 15
- exit technique: 231-246
 - chandelier 238-240
 - logic 29, 42, 231-232
 - maximum loss 29, 42, 243-246
 - no external rules 42
 - parabolic 240-243
 - profit target 29, 42, 232-235
 - quantitative system 42
 - subjective action 42
 - time 29, 42, 235-237
 - trailing exit 29, 42, 237-243
- expectation 187
- expectations 384
- extended trading 176
- faith 41
- false positive 353, 398
- feature selection 358
- feedback 36
- Fibonacci 175
- filters 170
- Fisher, Ronald 293
- fitting 182-184
- fixed fraction 54
- Flach, Peter 319
- flash crash 315
- flowchart:
 - trading components 18
- forecast horizon 52-54, 64, 125-127, 147-152, 363, 397, 405-414
- FOREX 15
- Frean 397
- frequency of action 41
- frequentist 16, 165, 388, 420
- full fraction 57
- futures 15
- Galileo 16, 157
- gambling 388-390, 420
- generalization 183
- genie 385, 418
- global optimum 191
- goal 15, 16
- Google:
 - data 85
 - Python 92, 104-106
- gradient boost 324-325
- handicap 37
- Hanson 192
- Harrington, Peter 319
- health, system:
 - drawdown 27
 - monitoring 19, 29

- synchronization 27
- holding period 34
 - drawdown 129-143
 - minimum 42
 - objective function 187
 - position size 53
 - trade accuracy 129-143
- horizon see forecast horizon
- Hubble 16
- hyper-parameteres 319
- idea driven 16
- impossible things 35
- impulse signals 52, 168-170, 283-289
- independent 156
 - event 389-390
 - variable 230-231, 263, 291
- indicator: 16, 19
 - based development 22, 153, 203-266
 - see also model development
 - Bollinger band 25
 - Elliott wave 175
 - Fibonacci 175
 - fuzzy 162-163
 - ideal 161-162
 - initialization 188
 - interchangability 161
 - realistic 163-165
 - threshold 353
 - z-score 25
 - zig-zag 175
- inefficiency 36
- information content:
 - direction 23
 - distribution of trades 23, 24
 - list of trades 23, 24
 - mean 23
 - moments of distribution 23, 24
 - reality 23, 24
 - set of trades 23, 24
- information theory 388
- in-sample:
 - confusion matrix 354
 - data mining 28
 - define 28
 - fit always good 195
 - length of period 35
 - results always good 37
 - results of little value 195
 - short as practical 195
 - stationarity 193-196, 386
- intra-day:
 - data 22
 - drawdown 47
 - signal 176
- Interactive Brokers 113
- invisible prices 43, 45
- iris data 293, 302
- issue selection 123-152
 - accuracy 125-152
 - detectable patterns 124
 - holding period 125-152
 - profit potential 123
 - risk 123, 124-143
- iterative search 54
- Janeczko, Tomasz 207
- Japkowicz, Nathalie 312
- joblib 362
- judgement 77, 309, 398
- Kahneman, Daniel 154
- Kelly criteria 58
- Kohavi, Ron 304
- kurtosis:
 - define 25
- landings are mandatory 201
- language:
 - computer:
 - general purpose 20
 - Python 20
- learning:
 - classification 28
 - data requirement 28
 - estimation 28
 - generalization 27
 - in-sample 28
 - out-of-sample 28
 - patterns 27
 - system 16, 17

- learning repository 293
- leverage ETF 61, 143
- libraries, function:
 - numpy 20
 - Pandas 20
 - scikit-learn 20
 - scipy 20
- linear discriminant analysis 326-327, 358
- linear regression 163
- liquidity 135
- local optimum 191
- logistic regression 328-329
- Lopes 388
- lost opportunity 363, 398
- machine learning: 16
 - based development 22, 153, 267-3xxx
 - see also model development environment 77
- management:
 - best estimate 18
 - measurement 49
 - objective function 20
 - parameter 20
 - position size 18, 19
 - process 15
 - risk 18, 19
- market-on-close (MOC) 44
- market-on-open (MOO) 43
- market research 123-124
- markets, efficient 17
- mark-to-market:
 - adverse excursion 45
 - equivalence 51-52, 64-66
 - impulse signals 52
 - issue selection 125
 - number data points 52
 - serial correlation 66
 - state signals 52
 - subjective decisions 52
 - test period distortion 52, 169-170
- Martingale 389-390
- mathematics:
 - increasingly important 155, 157
 - required skill 77
- matplotlib 91
 - model development 267
- maximum adverse excursion 43
 - accumulated 48
 - drawdown 48
 - multi-day trade 45
 - risk 43
 - series of trades 46-47
- maximum favorable excursion:
 - mark-to-market 48
 - metric 25
- McKinney, Wes 90, 92, 93
- mean:
 - define 25
- measurement:
 - management 49
 - process 15
- membership bias 224-225
 - Norgate Premium Data 225
- memorization 183
- memory 389
- meta-parameters 319
- metric, performance 15, 19
 - baseline 19
 - CAR25 134
 - single valued 20
- misclassification 350
- missing data 23, 188
- model:
 - all are wrong 38
 - data alignment 21
 - data preparation 21
 - entry 18
 - exit 18
 - goal 157
 - indicators 22
 - input 22
 - metrics 19
 - output 22
 - parameters 16
 - pattern recognition 19
 - performance 22

- position sizing 22
- rules 16
- signals 16, 21
- simplifications 23
- synchronization 26
- trading system 16
- trend following 34
- transformation 22
- validation 19
- verify 16
- model airplanes 200-201
- model development:
 - indicator-based 203-266
 - AmiBroker 203-266
 - anticipating signals 261-266
 - backtesting 246-248
 - indicators 203
 - chart patterns 228-229
 - data series 212
 - detrended price oscillator 222-224
 - diffusion index 224-228
 - highpass filter 222
 - lookback length 212, 213
 - oscillator 212
 - oversold depth 212
 - percent rank 219
 - position in range 219-221
 - RSI 215-217
 - selection 213-229
 - stochastic 219
 - Williams %R 219
 - z-score 217-219
 - entries 230-231
 - exits 231-246
 - in-sample 249
 - Janeczko, Tomasz 207
 - long / flat 212-213
 - mean reversion 204
 - membership bias 224-225
 - objective function 205-211
 - accurate trading 207
 - bars held 206
 - CAR25 206
 - consecutive losers 206
 - custom backtester 207
 - decathlon scoring 207
 - frequent trading 207
 - gain per trade 206
 - holding period 207
 - losing trades 206,207
 - maximum drawdown 206
 - percent winners 206
 - trades per year 206
 - optimization 248-249
 - out-of-sample 249-251
 - program template 203
 - rules 203
 - short / flat 213
 - tradable systems 255-256
 - validated systems 256-259
 - walk forward 251-255
 - z-score 205
- machine learning 267-384
 - "A" array 309-312
 - accuracy 302, 308
 - algorithms 319-349
 - ada boost 320-321
 - decision tree 322-323
 - gradient boost 324-325
 - linear discriminant analysis 326-327
 - logistic regression 328-329
 - naive Bayes—Gaussian 330-331
 - naive Bayes—multinomial 332-333
 - nearest neighbor 334-335
 - passive aggressive 336-337
 - perceptron 338-339
 - quadratic discriminant analysis 340-341
 - random forests 342-343
 - support vector machine—
 - linear kernel 344-345
 - support vector machine—
 - polynomial kernel 346-347
 - support vector machine—
 - radial basis kernel 349-350
 - AmiBroker 267
 - balancing class membership 350-351
 - classification 292
 - class weight 351
 - confusion matrix 306-312, 350
 - cost matrix 309-312, 350-351
 - cross validation 302-306
 - data and dates 268-272
 - data independence 290-292

- data mining 290
- data preparation 314-318
- date alignment 315
- diagonal 308-312
- domain knowledge 309
- element independence 314-315
- false negative 307-312
- false positive 307-312
- future leak 315
- generalities 290-292
- in-sample 310
- interpolation 315
- iris example 293-349
- lagged values 291
- linear scaling 317
- linearly separable 302
- logistic transformation 317-318
- matrix algebra 309
- misclassification costs 350-351
- missing data 315
- model evaluation 312
- model fitting 310-312
- model prediction 311
- Murphy, Kevin 267
- neural network 317
- normalization 317
- off-diagonal 308-312
- outliers 315-318
- out-of-sample 311
- positive class 306-312
- percent rank 317
- precision 308
- prediction 306-312
- predictor variables 291, 298
- Python 267-
- regression 292
- replacement 312-313
- sample weight 351
- scikit-learn 316
- sequential covering 301
- signals 272-274, 283-289
- sliding window 316-318
- softmax 317-318
- standardization 316
- stratified cross validation 304-306
- stratified shuffle split 310-314
- supervised 290-292
- support vector machine 316
- target variable 290, 316
- trading 355-357
- transformation 316-318
- train / test split 310
- true negative 307-312
- true positive 307-312
- TSDP coordination 382-383
- TSDP translation 274-283
- trading 351-3xxxx
- trading system simulator 278-283
- Type I-IV errors 307-308
- unbalanced classes 302
- unsupervised 290
- weight parameter 351
- Winzorize 315
- preliminaries 153-202
 - best estimate 154
 - constraints 176-182
 - entries and exits 165-168
 - indicators 161-165
 - learning 154
 - pattern recognition 158
 - perfect bottoms 165-168
 - prediction 183
 - purpose 183
 - simplification 157
 - two paths 154
 - two processes 155-156
 - trading system 156
 - trading management 156
 - validation 154
- manifold learning 358
- Margineantu 308
- metaparameter 356
- model examples:
 - 200 day moving average 170-174
 - moving average cross 176-182
- monitor:
 - performance 16
- Monte Carlo analysis:
 - best estimate 67
 - change 16
 - compare single value 20
 - distributions 20
 - drawdown forecast 54
 - dynamic position sizing 67, 395-418
 - issue selection 125-152
 - performance 30

- position size 31
- risk management 67
- moving horizon 388
- msn:
 - data 85, 113
- Murphy, Kevin 267
- mutual funds 15
- naive Bayes:
 - Gaussian 330-331
 - multinomial 332-333
- nasdaq 113
- nearest neighbor 334-335
- next day return 52
- no guarantee 66
- noise 27, 35, 157-158, 183
- non-linear 16
- Norgate Premium Data: 113, 225
 - AmiBroker 81
 - membership bias 225
- normalization 356
- numpy:
 - library 20, 91
 - model development 267
- objective 16
- objective function:
 - CAR25 186
 - define 28, 184-187
 - construction 28
 - custom 186
 - development 29
 - rank alternatives 29
 - subjectivity 28, 29
 - trader psychology 30
 - trading management 29
 - use 28
 - universal 138, 186
- offline 17
- open market 15
- optimum 191
- optimization 189-192
 - alternatives 189
 - indicator-based 248-249
- order placement 175
- Ostermeier 192
- outlier 315-317, 406-407
- out-of-sample:
 - confusion matrix 354
 - define 28
 - length of period 35, 195
 - poor results 33, 195
 - results important 37
 - stationarity 193-196
 - validation 28, 194-196
- overfit 182
- p greater than n 357-358
- passive aggressive 336-337
- Pandas:
 - book 90
 - dataframe 296, 356, 401
 - library 20, 91
 - McKinney 90
 - model development 267
- particle learning 388
- patriotic 41
- patterns:
 - importance 26
 - persistent 17
 - precede trades 16, 22
 - profitable 17
 - recognize 16, 17
 - signals 17
- percentile 54
- perceptron 338-339
- perfection 192
- performance:
 - best estimate set of trades 30
 - distribution 29
 - estimates 29
 - monitor 17
 - Monte Carlo 30
 - profit potential 29
 - risk 29
 - system health 29
- pickle 362
- pipeline 361
- pivot date 359

- population:
 - distinguish 23
- portfolio 143-144
- position size:
 - ballast funds 12
 - Bayesian analysis 31
 - CAR25 relationship 141
 - computing 17, 19
 - drawdown 19, 31, 58-59
 - dynamic see dynamic position
 - sizing
 - fixed fraction 54
 - fixed ratio 58
 - fixed size 20, 58
 - importance 16, 19, 31
 - Kelly 58
 - maximum safe 15
 - model 19
 - Monte Carlo 31
 - not fixed size 31
 - not stationary 31, 128, 156
 - profit 19
 - safe-f:
 - defined 58-
 - single contract 58
 - synchronization 27
 - trade-by-trade 17
 - trading management 18, 19, 385-418
- posterior distribution 388
- precision:
 - classification 308, 352
 - general 182, 249
- precompute 176
- prediction:
 - change 16
 - purpose of system 16, 22, 183
- predictor variable 356
- price 15
- principal component 358
- prior distribution 388, 419, 420
- probabilistic 16
- probability density function (pdf):
 - defined: 24
- probability mass function (pmf):
 - defined 24
 - histogram 55
 - risk 55
- process:
 - control 388
 - designing system 15
 - modeling 16
 - monitoring system 15
- profit:
 - oriented 16
 - potential 124-144
 - risk relationship 16
 - synchronization 27
- programming:
 - environments 77-106
 - required skill 77, 157
 - machine learning 90-106
 - Python 77, 90-106
 - trading system development
 - platform (TSDP) 77-89
- prospecting 124
- psychology:
 - cognitive dissonance 31
 - objective function 30, 187
 - trader 30
- p-value 16, 34
- pyramiding 229-230
- Pyle, Dorian 314
- Python:
 - see also model development
 - Anaconda Spyder 267
 - books 92
 - environment 77, 90-106, 267-3xxxxx
 - file directories 294-295
 - library stack 91
 - trading system 365-373
 - tutorial 91, 106
- quadratic discriminant
 - analysis 340-341
- quality control 388
- Quandl 88, 113, 365-366
- quantify subjectivity 185
- quantitative techniques:
 - technical analysis 15

- random forests 342-343, 358
- Rawlings, James 388
- reaction 16
- recall:
 - classification 308, 352-355, 373
- recognize patterns 17, 22
- regularization 358
- repainting 174-175
- reward:
 - tradeoff 15, 16
- rewards high 37
- Richert, Willi 319
- risk:
 - acceptable 16, 17
 - account growth 39
 - accuracy 40
 - control 42
 - drawdown 39
 - dynamic position sizing 39
 - entries 39
 - estimating 19
 - exits 39
 - holding period 40
 - inherent in data 31
 - issue selection 39, 40
 - intra-trade 40
 - limitation 16
 - management 39
 - maximum adverse excursion 43, 48
 - measurement 39, 40
 - normalized: 15
 - best and worst trades 71-73
 - oriented 16
 - personal tolerance 39
 - position sizing 39
 - statement: 40
 - account size 52
 - CDF 53
 - certainty 52
 - example 52
 - forecast horizon 52
 - maximum drawdown 52
 - personal 67
 - synchronization 39
 - system design 39
 - tolerance 16, 17, 31, 39-76, 385
 - issue selection 125-152
 - tradeoff 15, 16
 - trade selection 39
 - trading account 39
- risk free:
 - alternative 16
- robust 192, 255, 361, 366, 406
- Robins 397
- Rogers, Will 49
- root finding 176
- roulette 35, 389-390, 420
- safe-f:
 - CAR25 relationship 141
 - define 59, 135
 - issue selection 124, 135
 - mark-to-market 64
 - risk tolerance 59
 - trade-by-trade 59
 - trading management 31
- sample:
 - distinguish 23
 - estimate 24
 - subset 24
- scikit-learn:
 - classification 20
 - library 20, 91
 - model development 267
 - pattern recognition 20
 - transformation 316-317
- scipy:
 - library 20, 91
 - model development 267
- search:
 - evolutionary operation 192
 - exhaustive 191
 - non-exhaustive 191-192
 - space 189-192
- self deception 154
- sensitivity 308, 407
- sequential covering 301, 363
- sequential learning 388, 395
- shadow trades 395-406
- Shah, Mohak 313

- Sharpe ratio 25, 187
- Shigezumi 388
- short positions 44
 - risk 132-134
- signals:
 - anticipate 175-176
 - generated 16
 - impulse 52
 - noise 27, 35, 157-158
 - precede trades 16, 157
 - patterns 17
 - state 52
- Silver, Nate 27, 158
- skewness:
 - define 25
 - stationary 16
- slippage 188
- softmax 317-318
- Sortino ratio 187
- SPY 50
- Spyder:
 - Anaconda Python 101-103
- standard deviation:
 - define 25
- standardization 356
- state signals 52, 168-170, 283-289
 - mark-to-market 168
 - test period boundary 169
- stationary:
 - assumption of 26
 - bias 26
 - correlations are not 144
 - define 26
 - machine learning 359-360
 - nothing is 194
 - position size is not 128, 156
 - synchronization 193-196
 - theorems require 26
 - time series is not 26, 35, 193
 - trading difficulty 35, 193
 - walk forward 200
- statistical significance 53
- Statisticat 388
- stay the course 386
- stocks 15
- stop trading, reasons 31-33
- stratified K fold 373-374
- stratified shuffle split 373-374
- subjective 16, 125
 - quantifying 185
- support vector machine 344-350, 358
- synchronization:
 - data and model 26
 - drawdown 42
 - importance 26
 - position size 27
 - profit 27
 - stationarity 193-196
 - system health 27
- system, trading:
 - auxiliary data 21
 - breakdown 17, 49, 67
 - confidence 16
 - health see health
 - indicators 22
 - intermarket data 21
 - long / flat 125
 - managing 15
 - model + data 21
 - monitoring 15
 - objective function 28
 - parameters 16, 20-22
 - performance 15
 - prediction 16
 - profitable 16
 - purpose 16
 - requirements 16
 - rules 16
 - signals 16
 - single issue 125
- table limit 389-390
- tail risk 55, 57, 61, 138, 406, 408
- takeoffs are optional 201
- technical analysis:
 - charts 77
 - quantitative 77
- terminal wealth relative (TWR):
 - CAR, related 127
 - define 60
 - metric 61

- objective function 187
- position size 60
- Vince, Ralph 60
- threshold 353
- time series data:
 - different 36
 - not stationary 26, 36
- toxic trades 187, 363--365
- tradeoff, risk reward 15
- trade quality:
 - best trades 67
 - buy and hold 67
 - risk-normalized 71-73
 - sweet spot 129-137
 - worst trades 70
- trading management: 385-418
 - dynamic position sizing 31, 67
 - integrated approach 15, 16
 - Monte Carlo 67
 - overview 31
 - safe-f 31
 - stop trading 31-33
- trading system:
 - development:
 - integrated approach 15
 - platform (TSDP) 16, 203-266, 382-383
 - model 16
 - RSI2 example 67-73
 - equity 68
 - listing 75
 - safe-f 70
 - statistics 69
 - trades 70
- trades:
 - independence 20
- train / test 373-375
- transformation, data 21
- trend following 34, 36, 160
- triangular weighting 397, 404, 411
- TSDP see trading system
- UCI learning repository 293
- uncertainty 35
- US Treasury data 113
- utility of money 52
- validation 197-200
 - best estimate trades 198
 - machine learning 357-361, 373
 - walk forward 197-200
- van Rossum, Guido 90
- variance:
 - define 25
- verify:
 - learning 16
- Vince, Ralph 60
- visible prices 43, 45
- volatility:
 - maximum allowed 16
 - minimum required 16
- volume 15
- walk forward:
 - best estimate trades 198
 - confidence 34
 - define 197-200
 - gold standard 197
 - indicator-based 251-255
- weights:
 - diffusion index 224
 - moving window 396-397
 - objective function 184
- White queen 35
- Winzorize 315
- Yahoo:
 - data 85, 114
- z-score 25
- zig-zag 175

