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Abstract We propose a multi-stock automated trading system that relies on a layered structure consisting of a machine learning algorithm, an online learning utility, and a risk management overlay. Alternating decision tree (ADT), which is implemented with Logitboost, was chosen as the underlying algorithm.

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Freund, Automated trading with boosting and expert weighting, Quantitative Finance 10 (2010) 401–420. [20] M. Dempster, V. Leemans, An automated FX trading system using adaptive rein-

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Automated trading, machine learning, algorithmic trading, boosting. 1 Introduction The major stock exchanges such as NYSE and NASDAQ are transforming their markets into electronic financial markets. Many traders in these markets must rely on auto-mated trading systems in order to process large amounts of information and make instantaneous investment decisions. The early automated trading systems embedded clas-

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The algorithm was tested in the context of the Penn-Lehman Automated Trading (PLAT) competition. The algorithm is based on three main ideas. The first idea is to use a combination of technical indicators to predict the daily trend of the stock, the combination is optimized using a boosting algorithm.

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In House Boost

An Automated trading platform is a system that can stand alone or integrate with existing trading platforms (like MT4). It serves as a marketplace with a wide range of strategies from which the customer can choose one or more and automatically copy the trading activity directly to their own trading account.

What is Automated Trading? | DupliTrade

Trading is the stage of, well, effecting trades in the market. From the characteristics of each choice you have made thus far, you need to answer implementation questions: How fast do I need to trade? ... Automated Trading with Boosting and Expert Weighting (April 1, 2010). Quantitative Finance, Vol. 4, No. 10, pp. 401-420. Available at SSRN ...

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