

Course Outline

(A SIDC CPE approved course)

Title : Evolution of Algorithmic Trading: From Technical Analysis to Machine Learning

Date : 20th January 2020

Venue Moffett Training Centre, E-3-2 , Plaza Kelana Jaya, Jalan SS7/13 A, Kelana Jaya, 47301, Petaling Jaya

CPE : 10 Points

Speaker : Mr Alex Siew Wee Chai

Objectives

- 1.Explain the importance of automation in today's trading environment.
- 2.Apply the technology offered by brokers to setup automation system environment.
- 3.Identify key Factor Analysis criteria to filter out good input into a system
- 4.Demonstrate creative qualities in modifying indicators to fit individual needs.
- 5.Identify both qualitative fundamental factors and technical factors combined that will impact on the performance matrix of an automated system.
- 6.Demonstrate the importance of a localized connectivity solution that is different from US environment.
- 7.Distinguish the different options that local brokerage firms have on connectivity vendors, and difference in their configuration needs and setup.
- 8.Recognise the adaptation of algorithm to suit local futures and stock market products' behavioural patterns. 9.Use of hedging techniques in different asset classes

Time	Descriptions
9 : 00 - 10 : 15	The Algorithmic Environment -Understanding the fundamental factors to design a good algorithmic system-Strategy logic must be sound and unique - Coding environment must be integrated with data vendor, and brokerage firm / clearing house. - API connectivity standards offered by brokers and how to comply -Importance of Understanding global macro in Strategy design.
10 : 15 - 10 : 30	Coffee Break
10 : 30 - 11 : 45	The Technical System Strategy Development - Basic concept of automation platform - The framework for development of filter criteria- - The platform that supports technical indicator development - Existing technical filters which are popular - Trading time frame - Application of indicators to develop a fully functional trading system
11 : 45 - 13 : 00	Backtesting and System Optimisation - Basic concept of backtesting - Measurement benchmarks - Optimisation features - How to avoid curve fitting - Time frame choice and personal preference
13 : 00 - 14 : 00	Lunch Break

Time	Descriptions
14 : 00 - 15 : 00	Setting up the Getaway for Automation • Procedure to apply custom API and cost of applications. • Initiate brokerage API development • Programming language that suits to the specific brokerage server side API • Start Interactive Brokers environment testing. • IB Gateway as a way to connect Python to brokerage platform • Customize API to suits your trading requirement
15 : 00 - 16 : 00	Evolution of Investment Models •Type# 1 : Arbitrage Models (eg. Linear Regression, Binary Logistic) •Type # 2 : Volatility Models (eg. ARIMA, GARCH) •Type # 3 : Sentimental Models (eg. EDR, News Sentiment, MRN) •Type #4 : Machine Learning Models (eg. KNN, SVM, supervised learning) •Type #5 : Artificial Intelligence Models (eg. LSTM, Alpha Go, unsupervised learning) •Type #6 : Portfolio Models (etc MPT, APT, Black Littermen)
16 : 00 - 16 : 15	Coffee Break
16 : 15 - 17 : 30	Application of Derivatives Portfolio Hedging Techniques - Use of residual spread analysis for systematic hedging - Application of hedging in different asset classes including crypto currencies (eg. BITCOIN and ETHERIUM) and commodities (eg. FCPO)

TRAINING COURSE REGISTRATION FORM

COURSE TITLE	Evolution of Algorithmic Trading: From Technical Analysis to Machine Learning
COURSE DATE	20th January 2020
VENUE	Moffett Training Centre, E-3-2 , Plaza Kelana Jaya, Jalan SS7/13 A, Kelana Jaya, 47301, Petaling Jaya
REGISTRATION	8.30AM - 9.00AM
TIME	9.00AM - 5.30PM
FEES	RM 428 for Banker, member of professional associations [early bird by 20 Dec. 2019] RM 478 for Banker, member of professional associations RM 548 for Public [early bird by 20 Dec. 2019] RM 598 for Public <i>Fees are inclusive of coffee breaks, lunch, program materials and a Certificate of Attendance</i>
SIDC CPE Points	10 (Ten)
Instructions	Complete this form and fax to 03-76104234 or email to cpeseminar@chkconsultancy.com.my
Payment Details	1. Cheque made payable to "CHK CONSULTANCY SDN BHD". 2. Or bank in to MAYBANK A/C #. 557063320872 3. Scan and email bank in slip to cpeseminar@chkconsultancy.com.my or fax to 04-2299327
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AICB LICENSED NO.	
FIMM LICENSED NO.	
PROFESSIONAL ASSOCIATIONS MEMBERSHIP NO.	

ADMINISTRATOR DETAILS

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