

Download Algorithmic Language And Program Development An Introduction

Algorithmic trading and Direct Market Access (DMA) are important tools helping both buy and sell-side traders to achieve best execution (Note: the focus is on institutional sized orders, not those of individuals/retail traders). This book contains a lot of useful details for how to build an algorithmic trading system. The beginning chapter starts with how to put a trading algorithm into pseudocode and then turn it into a finite state machine.