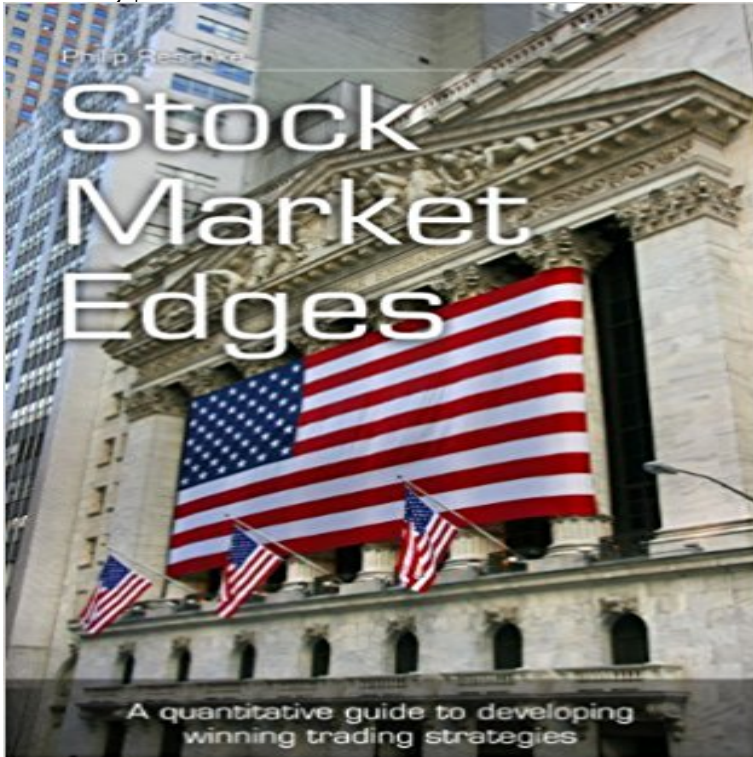


# Stock Market Edges: A quantitative guide to developing winning trading strategies



Improve the precision, accuracy and profitability of your stock market trading strategies by leveraging some of the many market edges that successful traders exploit every day. Read this book to learn how to:

- Improve the accuracy and profitability of your trading strategies by leveraging statistically proven market edges
- The power of using at least one set-up and one entry signal when developing trading strategies to tilt the odds in your favor
- Conduct statistical tests to analyze whether your trading ideas has an edge over the overall market or not
- Avoid some of the many mistakes that beginner traders do, such as not taking trading costs into account when backtesting your strategies

Foreword by Stan Bokov, Chief Operating Officer at MultiCharts. Every market edge presented in Stock Market Edges is based on comprehensive statistical analyses and has been tested across seven different markets (S&P 500 ETF, NASDAQ 100 ETF, FTSE 100 Index, German Stock Index (DAX), Hang Seng Index, Nikkei 225, and the S&P 500 Index) over a period of more than 14 years. The tests range from simple moving averages to various chart patterns and indices, namely:

- Short-term highs and short-term lows
- The Relative Strength Index
- Consecutive up days and consecutive down days
- Extreme up days and extreme down days
- Daily up gaps and daily down gaps
- Average Directional Index
- The Volatility Index
- Key reversal bars
- 50- and 200-day moving averages
- Advancing and declining issues

The final chapter lays out a very consistent and profitable sample trading strategy, built entirely on set-ups outlined in the book to prove that the edges actually provide the trader with an advantage. Contrary to most other trading books, expected slippage and commissions have been deducted from the test results for the S&P 500 ETF and the NASDAQ 100 ETF. All market edges and trading

strategies presented in Stock Market Edges can easily be implemented and executed in popular trading platforms such as MultiCharts, TradeStation, NinjaTrader and MetaTrader.

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