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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-

(PDF) Automated trading with boosting and expert weighting

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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

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