



Modeling Maximum Trading Profits with C++: New Trading and Money Management Concepts (Wiley Trading)

Valerii Salov

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"Mr. Salov has taken one of my favorite creations – Perfect Profit – and provided an expanded description of his interpretation of it and put it in your hands with the included software. Like I said fifteen years ago, Perfect Profit is an important tool for the trading system developer. See for yourself."

—Robert Pardo, President, Pardo Capital Limited

"A very in-depth reference for programmers that should serve well into the future. The code herein lends itself well to other syntactically similar programming languages such as Java, PHP, and C#."

—Ralph Vince

The goal of trading is to make money, and for many, profits are the best way to measure that success. Author Valerii Salov knows how to calculate potential profit, and in *Modeling Maximum Trading Profits with C*, he outlines an original and thought-provoking approach to trading that will help you do the same.

This detailed guide will show you how to effectively calculate the potential profit in a market under conditions of variable transaction costs, and provide you with the tools needed to compute those values from real prices. You'll be introduced to new notions of s-function, s-matrix, s-interval, and polarities of s-intervals, and discover how they can be used to build the r- and l-algorithms as well as the first and second profit and loss reserve algorithms. Optimal money management techniques are also illustrated throughout the book, so you can make the most informed trading decisions possible.

Filled with in-depth insight and expert advice, *Modeling Maximum Trading Profits with C* contains a comprehensive overview of trading, money management, and C .

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