



Wiley Trading

# Dynamic Technical Analysis



**Philippe Cahen**

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**Minjie Lin**



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*Bear Market Investing Strategies* Harry D. Schultz,2003-01-24 A fresh look at proven ways to protect your wealth from the author of the classic Bear Markets book Harry Schultz has been identifying bear market warning signals and teaching people how to prepare a profitable survival portfolio in light of these signals for over thirty five years through his highly acclaimed newsletter The International Harry Schultz Letter which reaches subscribers in over ninety countries The 1960s classic book Bear Markets has been fully updated and revised to reflect the unprecedented changes taking place in today s volatile economic environment making it extremely relevant to the current financial market This book provides the necessary tools for investors to construct a portfolio that will allow them to protect and grow their money under the most severe bear market conditions through technical analysis and models of numerous bear market variables Bear Market Investing Strategies offers practical and approachable strategies that every investor needs today

**The Psychology of the Foreign Exchange Market** Thomas Oberlechner,2005-07-08 This book demystifies the foreign exchange market by focusing on the people who comprise it Drawing on the expertise of the very professionals whose decisions help shape the market Thomas Oberlechner describes the highly interdependent relationship between financial decision makers and news providers showing that the assumption that the foreign exchange market is purely economic and rational has to be replaced by a more complex market psychology

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offering the reader a context in which to assess their own strengths and weaknesses as investors The book offers an apposite and uncomplicated system of skills development in the form of competences and competencies that can be applied anywhere along the continuum from casual investor to full time day trader Elvin presents a Comprehensive Model of Trading Competence the MOT as well as the concepts of analysis and refutation the paramoucy principle and self sabotaging behaviours such as the Santa Claus syndrome and Bohica effect Areas covered include Emotions are they functional or disabling How do the mechanisms of fear greed and panic work Motivation and perception how do belief paradigms affect perception and performance What perceptual errors influence decisions to the trader s detriment Information processing and risk assessment how does information overload affect Stress How does stress affect investment decisions Technological and mathematical anxiety why do we avoid learning the skills we most need What levels of ability are required Can psychological and biological theories assist in our understanding of investors performance *Single Stock Futures* Patrick L. Young, Charles Sidey, 2004-02-06 Single Stock Futures are regarded by many as the ultimate derivative Having finally made their US trading debut in November 2002 the market is set for explosive global growth during 2003 and 2004 Written by experienced traders this is the first practical guide to this exciting new product as increasingly traded throughout the world *Books in Print Supplement*, 2002 *American Book Publishing Record*, 2001 **The British National Bibliography** Arthur James Wells, 2001 *Book Review Index*, 2003 Vols 8 10 of the 1965 1984 master cumulation constitute a title index **German books in print**, 2003 *Forthcoming Books* Rose Army, 2001 *The Engineer*, 1965 **Cumulative Author Index to Psychological Abstracts**, 1978 **Science Citation Index**, 1975 Vols for 1964 have guides and journal lists *Comprendre l'analyse technique dynamique* Philippe Cahen, 2001 Les titres et les indices sont devenus volatils Entre le 31 janvier et le 4 février 2000 Alcatel gagnait 27 % le 10 novembre 1999 Bouygues gagnait 11 83 % le CAC 40 perdait 3 14 % le 29 juin 2000 et le NASDAQ fluctuait de plus de 7 8 % durant la séance du 3 août 2000 La volatilité ferait elle peur La réponse semble positive d'après un sondage que nous avons fait Il est temps de s'attaquer ce préjugé Nous allons montrer que la volatilité est un paramètre de marché qui est facilement maîtrisable et que tous les opérateurs investisseurs comme spéculateurs peuvent utiliser pour améliorer sensiblement la rentabilité de leurs opérations Un vnement X ou Y fait d caler un cours la hausse ou la baisse L amplitude du mouvement qui va suivre sera fonction du niveau de la volatilité Celle ci volue entre une valeur minimale et maximale Si le d calage du cours d bute alors que la volatilité est proche de son niveau minimal la volatilité peut progresser vers son niveau maximal et entraîner une forte fluctuation des cours En revanche si le d calage du cours d bute alors que la volatilité est proche de son niveau maximal la hausse de la volatilité sera limitée et l amplitude du mouvement sur le cours sera faible Statistiquement partir d une analyse de cours la probabilité de prendre position sur un titre qui va fluctuer fortement est de 5 % En outre depuis quelques années les cours sont correctement arbitrés Ce qui veut dire qu il sera difficile pour un particulier utilisant l analyse technique traditionnelle de faire aussi bien qu un gestionnaire professionnel En

revanche la volatilité n'est que peu ou mal arbitrée car rares sont les gestionnaires qui se préoccupent de ce paramètre. En effet, la volatilité n'est pas un facteur lié des données fondamentales, c'est un paramètre de marchés. Grâce à l'augmentation de la vitesse de propagation de l'information et du nombre croissant d'intervenants sur les marchés, la volatilité des titres et des indices s'est accrue depuis quelques années. Ce phénomène ne devrait se poursuivre. En raisonnant sur la volatilité avec l'analyse technique dynamique ATDMF, la probabilité de prendre position sur un titre qui va fluctuer fortement est d'environ 80%. Aux traditionnels signaux d'achat et de vente, nous ajoutons de tenir le cart. Notre approche répondra vos attentes pour travailler les warrants, prendre position sur l'Euro Dollar pendant quinze minutes, sur le CAC 40 durant une heure, sur un titre du nouveau marché pendant trois jours, un tracker ou un titre du SRD pour une semaine ou plusieurs mois.

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