IJARSCT



International Journal of Advanced Research in Science, Communication and Technology (IJARSCT)

Volume 2, Issue 1, December 2022

ATS – Algorithmic Trading System (Gold)

Prof. Kamal S. Chandwani¹, Kunal C. Khupse², Akash D. More³

Professor, Department of Computer Science & Engineering¹ Student, Department of Computer Science & Engineering^{2,3} K. D. K College of Engineering, Nagpur, Maharashtra, India

Abstract: In this paper, we use trading system to gold currency for using Algorithmic Trading System. Algorithms are used in algorithmic trading to carry out trades by following a predetermined set of rules and a trend. The business can create money at an unhumanely high pace of repetition. The described sets of trading rules that are transmitted to the programmes are dependent on time, significance, magnitude, or any other mathematical paradigm. Algo-trading offers the trader more than just lucrative opportunities. By eliminating the impact of human emotions on trading, increases market liquidity and improves trade accuracy. Our project seeks to advance this change in the marketplaces of the future by offering a practical and effective way to get beyond the problems associated with manual by creating an automated trading bot that uses both its own algorithms and user methods for day-to-day trading.

Keywords: Algorithmic Trading, Moving average, Gold, Finance, Data Collection, Data Analysis and Predication

REFERENCES

- [1]. S. Bouktif A. Fiaz and M. Awad "Augmented Textual Features-Based Stock Market Prediction" IEEE Access vol. 8 pp. 40269-40282 2020.
- [2]. H. Ao and E. Tsang "Trading algorithms built with directional changes" Proc. IEEE Conf. Comput. Intell. for Financial Eng. Econ. (CIFEr) pp. 1-7 May 2019.
- [3]. H. P. Kumar and B. S. Patil "Forecasting volatility trend of INR USD currency pair with deep learning LSTM techniques" 2018 3rd International Conference on Computational Systems and Information Technology for Sustainable Solutions (CSITSS) pp. 91-97 2018.
- [4]. F. Bertoluzzo and M. Corazza Reinforcement learning for automatic financial trading: Introduction and some applications Venice Italy 2012.
- [5]. J. Bialkowski, S. Darolles and G. F. Le, "Improving VWAPstrategies: a dynamic volume approach," Journal of Banking & Finance, Vol. 32, pp. 1709-1722, September 2008.
- [6]. J. Fraenkle, S. Rachev, and C. Scherrer, "Market impact measurement of a VWAP trading algorithm," Journal of Risk Management in Financial Institutions, Vol. 4, pp. 14-16, June 2011
- [7]. M. Orchel, "Support vector regression with a priori knowledge used in order execution strategies based on vwap," Advanced Data Mining and Application, Vol. 7121, pp. 318-331, 2011.

DOI: 10.48175/IJARSCT-7696