

Section 1 - Module 1: Getting Started

Mentor Communication and Site Navigation

Data

Software

Good Trading Is Effortless

Section 1 - Module 2: Data Setup

The Importance of Quality Data

Premium Data Installation

Section 1 - Module 3: AmiBroker Setup

Working with Windows

Working with Layouts

Working with Charts

System Preferences

Customisation

Section 1 - Module 4: Working with Data within AmiBroker

Symbols

Watchlists and Favourites

Mentor Check-in

Section 2 - Module 5: Introduction to Coding AmiBroker Formula Language (AFL)

Resources

AFL Support

Knowledge Base and Default Indicators

Section 2 - Module 6: Basic Concepts

How AFL Works - Part 1

How AFL Works - Part 2

Using the Formula Editor

Saving Your Files

AFL Editing

Common Inbuilt Functions

Section 2 - Module 7: Indicator Creation

Coding a Moving Average Indicator

Coding a Volume Indicator

Coding an Advanced Volume Indicator

Quiz #1

Task: Coding an RSI

Task: Coding an ATR

Task: Coding the Guppy MMA

Section 2 - Module 8: Explorations

AmiBroker Analyser

Explorations, Scans and Settings

Coding a Price Increase on High Volume

Coding a New 50 Day High

Quiz #2

Task: Adding Columns

Task: Coding an RSI Exploration

Section 2 - Module 9: Basic System Creation Part 1 - Moving Average Crossover

Introduction

Entry and Exit Signal Code

Exploration and Chart Plotting Code

Backtesting and Position Sizing Code

Video Summary

A Word On Post-Dictive Errors

Quiz #3

Task: Shape Plotting

Task: Backtesting Options

Section 2 - Module 10: Basic System Creation Part 2 - RSI Momentum System

Introduction

Entry and Exit Signal Code

Exploration and Chart Plotting Code

The Interpretation Window

Video Summary

Quiz #4

Task: Interpretation Window

Section 2 - Module 11: Full System Coding Part 1 - Filters

Introduction

Price Filters

Liquidity Filters: Volume and Turnover

Index and Universe Filters

Quiz #5

Section 2 - Module 12: Full System Coding Part 2 - Entries and Stop Losses

Coding Entries

Task: Coding Entries

Task: Coding Entries (Shortened Version)

Coding Exits

Task: Coding a Stop Loss

Section 2 - Module 13: Full System Coding Part 3 – Looping

Introduction, Constructs and Braces
Looping - Buy & Sell Variables
Looping - Trailing Stop
Looping - Extending Beyond Trigger Bar
Looping - Bar Counter
Looping - Breakeven Stop
Looping - Scaling In and Out
Looping - Common Syntax Errors
Task: Looping #1
Task: Looping #2
Task: Looping #3

Section 2 - Module 14: Full System Coding Part 4 - Explorations Extension

Adding System Components Part 1
Adding System Components Part 2
Adding System Components Part 3
Quiz #6

Section 2 - Module 15: Full System Coding Part 5 – Charting

Chart Plotting
Adding Overlays
Code Checking
Quiz #7
Task: Shape Constants

Section 2 - Module 16: Full System Coding Part 6 – Debugging

Interpretation Window
Bar Replay
Log Window
Trace Function
Task: Trace Function
Exploration Debugging

Section 2 - Module 17: Full System Coding Part 7 – Backtesting

Settings
Position Sizing
Backtest Report
System Completion
Quiz #8

Section 2 - Module 18: Full System Coding Part 8 - Monte Carlo

Monte Carlo Coding
Delisted Stocks
Historical Constituents
Optimisation
Walk Forward
Quiz #9

Section 3 - Module 19: Introduction to Trading Systems

What is a Trading System?

Types of Trading Systems

Types of Market Systems

Section 3 - Module 20: Systematic Trading Styles

The Key Idea

Absolute Momentum / Trend Following

Relative Momentum / Rotational

Mean Reversion

Swing

Pattern Recognition

Seasonal

Volatility

Market Neutral / Pairs

Event Driven

Task: Entry Mind Map

Task: Your Key Idea

Section 3 - Module 21: Developmental Framework

Introduction

Market Environments

Time Frames

Instruments

Leverage

Brokers, Commission & Technology

Quiz #10

Task: Framework Facilitation

Section 3 - Module 22: Expectancy

Definition and Components

The Expectancy Curve

Trade Frequency

Section 3 - Module 23: Position Sizing and Profit Maximisation

Introduction

Task: Coin Flip

Quiz #11

Three Position Sizing Models

Three Profit Maximisation Models

Quiz #12

Section 3 - Module 24: Robustness, System Biases and Errors

Robustness

Data Mining vs Snooping, Dredging & Fishing

Quiz #13

Curve Fitting and Optimisation

Survivorship and Sample Bias

Selection Bias

Start Date Dependency

Postdictive Errors

Quiz #14

Task: Postdictive Errors

Task: Selection Bias

Task: Rule Validation

Section 3 - Module 25: Backtesting and Stress Testing

Hypothesis Generation vs. Hypothesis Testing

In Sample and Out Of Sample Data

Single Run vs. Monte Carlo

Batch Optimisation

Walk Forward Optimisation

Running A Backtest

Randomising Trade Selection Within Sequence

Randomising Trade Sequence (Boostrapping)

Increasing Signal Variance

Increasing Data Variance

Quiz #15

Section 3 - Module 26: Performance Metrics and Assessment

Basic Performance Metrics

Rolling Window Analysis

Looking Inside Your System

Is My System Broken?

Monitoring System Health

Task: Optimisation

Section 4 - Module 27: Practical

Introduction

Trading System Inventory

Task: Trading System Design

Task: Trading System Build + AFL Templates

Task: Trading System Test

Task: Walk Forward Trading