



Advanced Technical Analysis Workshop - Day

This course is for technical analysts who have moved beyond the beginning stages of the discipline, and need to focus more on strategies and case analysis. This is the perfect follow-up course for Technical Analysis. It is designed also to be interactive and tackle issues that students may face in their own trading experiences.

Course emphasis is placed on studying potentially profitable strategies with derivative/technical, intermarket, pairs trading, and algorithmic considerations. Trade-offs between using conventional technical indicators and more exotic ones are explored. Frequency of trading and customizing technical tools is explored in areas such as commodities, FX, stocks, bonds and swaps.

This course deals with the major chart patterns, using various technical tools with emphasis on turning points, continuation patterns, and important market decision points to reach buy/sell decisions. The course deals with measuring momentum indicators that are used by many technicians. Indicators include tools such as RSI, MACD, Stochastics, and Moving Averages. They are discussed in terms of both price and volume measurement. Both long and short-term cycles are examined, including Elliot Wave Theory. Also explored are Japanese Candlesticks, Point and Figure, and Quantitative decision-making tools using statistical analysis. Portfolio management techniques within the context of risk-adjusted excess returns of modern portfolio theory are incorporated with Behavioral considerations. The course also explores traditional and advanced sentiment measures. The course also discusses other markets such as international, real estate and art.

Targeted Audience

Portfolio managers, traders (especially principal traders), academics wishing to expand their knowledge in investing and to those preparing for the CMT exams.

Special Offer

Clients who register for this course will receive a complimentary 4-month subscription to FT.com. The Financial Times is the world's most respected financial newspaper, providing a broad assessment on finance, business and the industrial sector. The move to the electronic version follows an ongoing review of our environmental responsibilities as a global business and as part of the Pearson group. FT.com also has features that are not available in hard copy, such as: Special Reports, Alphaville, editor blogs, education sections and much more!

Subscriptions will start within 6-8 weeks of the start of class and are limited to one subscription per client. (Please note: as of May 1, 2011, the electronic subscription replaces the hard-copy 3-month Financial Times subscription.)

Advance Preparation

No advance preparation required.

Prerequisites

Technical Analysis or equivalent knowledge. Basic knowledge of statistics and derivatives is useful.

Follow-Up Courses

Fusion Analysis Suite

Level: Advanced

CPE Credits: 14.0

Instructional Method: Group-Live

Detailed Outline

Day 1

Session 1: Pattern Recognition

- . Turning Points
- . Continuation Patterns
- . Climax
- . Candlesticks
- . Volume
- . Point and Figure
- . Behavioral
- . Pairs Trading / Derivatives

This session deals with some of the major chart patterns, using various technical tools. It addresses the needs of asset allocators. Emphasis will be placed on turning points, continuation patterns, and important market

Day 2

Session 3: Cycles and Candlesticks

- . Elliot Wave
- . GANN
- . Fibonacci Numbers
- . Various Cycles
- . Point and Figure
- . Alternative Assets
- . Japanese Candlesticks

This session will examine many of the cycle theories and their implications on predicting bull/bear markets. It helps answer the question of using specialized technical approaches. Both long term cycles and short ones

decision points to reach Buy/Sell decisions with both traditional trades and more specialized, such as pair trades.

Session 2: Momentum

- . Stochastics
- . MACD
- . MA
- . OBV
- . RSI
- . Spread Trades
- . Intermarket Analysis
- . Behavioral Trading Issues

This session deals with measuring momentum indicators that are used by many technicians. It addresses the needs of traders. Indicators include tools such as Moving Averages. They will be discussed in terms of both price and volume measurement in more sophisticated strategies that use intermarket analysis.

will be examined especially with alternative asset investing. Japanese Candlestick analysis will be used and compared to traditional technical analysis.

Session 4: Quantitative Analysis

- . Surveys and other Sentiment Measures
- . Put/Call, Swap Indications
- . Funds Flow
- . Spreads
- . Quant Strategies
- . Algorithmic Trading

This session uses quant tools to implement technical strategies. It addresses the needs of black box managers.

Session 5: Portfolio Management

- . Technical analysis tools for sentiment
- . Efficient market considerations
- . Short versus long trading strategies
- . Risk tools
- . Advanced derivative use and technical analysis
- . Quant tools

This session will examine the eclectic tools of technical analysis and their applications to other markets using quant methods.