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A COMPREHENSIVE GUIDE TO TRADING VELHOR VAD VEDTICALIONS

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Algorithmic Trading Johannes Gomolka, 2011 Die Elektronisierung der Finanzm rkte ist in den letzten Jahren weit vorangeschritten Praktisch jede B rse verf gt ber ein elektronisches Handelssystem In diesem Kontext beschreibt der Begriff Algorithmic Trading ein Ph nomen bei dem Computerprogramme den Menschen im Wertpapierhandel ersetzen Sie helfen dabei Investmententscheidungen zu treffen oder Transaktionen durchzuf hren Algorithmic Trading selbst ist dabei nur eine unter vielen Innovationen welche die Entwicklung des B rsenhandels gepr gt haben Hier sind z B die Erfindung der Telegraphie des Telefons des FAX oder der elektronische Wertpapierabwicklung zu nennen Die Frage ist heute nicht mehr ob Computerprogramme im B rsenhandel eingesetzt werden Sondern die Frage ist wo die Grenze zwischen vollautomatischem B rsenhandel durch Computer und manuellem B rsenhandel von Menschen verl uft Bei der Erforschung von Algorithmic Trading wird die Wissenschaft mit dem Problem konfrontiert dass keinerlei Informationen ber diese Computerprogramme zug nglich sind Die Idee dieser Dissertation bestand darin dieses Problem zu umgehen und Informationen ber Algorithmic Trading indirekt aus der Analyse von Fonds Renditen zu extrahieren Johannes Gomolka untersucht daher die Forschungsfrage ob sich Aussagen ber computergesteuerten Wertpapierhandel kurz Algorithmic Trading aus der Analyse von Fonds Renditen ziehen lassen Zur Beantwortung dieser Forschungsfrage formuliert der Autor eine neue Definition von Algorithmic Trading und unterscheidet mit Buy Side und Sell Side Algorithmic Trading zwei grundlegende Funktionen der Computerprogramme die Entscheidungs und die Transaktionsunterst tzung F r seine empirische Untersuchung greift Gomolka auf das Multifaktorenmodell zur Style Analyse von Fung und Hsieh 1997 zur ck Mit Hilfe dieses Modells ist es m glich die Zeitreihen von Fondsrenditen in interpretierbare Grundbestandteile zu zerlegen und den einzelnen Regressionsfaktoren eine inhaltliche Bedeutung zuzuordnen Die Ergebnisse dieser Dissertation zeigen dass man mit Hilfe der Style Analyse Aussagen ber Algorithmic Trading aus der Analyse von Fonds Renditen machen kann Die Aussagen sind

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