

The UK Chapter of the Market Technicians Association (MTA),
would like to invite you to its FREE to attend :

APRIL MONTHLY MEETING

1. NEXT CHAPTER EVENTS

May 13th : Paul Desmond, Lowry
Research

June 17th : Colin McLean, SVM
Asset Management

2. SUGGEST A SPEAKER

Would you like to suggest
someone as a speaker to
present at a future Monthly
Meeting ?

Please use the form :

<http://tinyurl.com/SUGGESTaSPEAKER>

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3. JOIN US ON LINKEDIN

<http://tinyurl.com/MTA-UK-LinkedIn>



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4. MTA WEBSITE EVENTS

Please visit the MTA website
for a "Calendar of Technical
Analysis Events"

<http://www.mta.org/eweb/dynamicpage.aspx?webcode=calendar>

Ernest Chan – QTS Capital Management LLC



TOPIC: " Backtesting and it Pitfalls"

Backtesting is a key ingredient of algorithmic trading. There are, however, many ways in which errors can be introduced to a backtest. These errors typically inflate backtest results and lead to overconfidence. This talk will give an overview of some of these pitfalls and methods to avoid them.

SPEAKER BIO :

Ernie is the managing member of QTS Capital Management, LLC., a commodity pool operator.

Ernie has worked for various investment banks (Morgan Stanley, Credit Suisse, Maple) and hedge funds (Mapleridge, Millennium Partners, MANE) since 1997. He received his Ph.D. in physics from Cornell University and was a member of IBM's Human Language Technologies group before joining the financial industry.

He was a co-founder and principal of EXP Capital Management, LLC., a Chicago-based investment firm.

He is also the author of "Quantitative Trading: How to Build Your Own Algorithmic Trading Business" published by John Wiley & Sons in 2009.

Find out more about Ernie at www.epchan.com

Chapter Meeting Date : 12nd of April 2013

Time: 19:00 – 20:30

Venue: CMC Markets, 133 Houndsditch, London, EC3A 7BX

THE VENUE HOST REQUIRES AN ATTENDEE LIST, PLEASE REGISTER:

FREE Registration (Members) : <http://tinyurl.com/MTA-Event-Registration>

FREE Registration (Non-Members) : Email Alex Spiroglou (alex@TraderTD.com)

Chapter page: www.tinyurl.com/MTA-London

Chapter Chair: Alex Spiroglou (alex@TraderTD.com)

Small introductory videos (2' -3' each) about the MTA

1. UK Chapter Monthly Meeting Videos

<http://media.mta.org/videos/uk-player/>

2. About & History of the MTA

<http://www.mta.org/eweb/docs/videos/mtahistory.wmv>

3. About the MTA website & Services

<http://media.mta.org/videos/mta-orientation/>

4. About the value of the Chartered Market Technicians (CMT) examination

<http://media.mta.org/movie>

5. About the structure of the Chartered Market Technicians (CMT) examination

<http://media.mta.org/videos/cmtprogram/cmtprogram.html>

6. About the MTA Chapters

<http://media.mta.org/videos/stockton-081610.wmv>

Why Join the MTA?

<http://www.mta.org/eWeb/dynamicpage.aspx?webcode=toolkit>