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perception and performance What perceptual errors influence decisions to the trader s detriment Information processing and risk assessment how does information overload affect Stress How does stress affect investment decisions Technological and mathematical anxiety why do we avoid learning the skills we most need What levels of ability are required Can psychological and biological theories assist in our understanding of investors performance Derivatives , Fibonacci and Gann Applications in Financial Markets George MacLean,2005-06-24 Accompanying CD ROM contains color Fibonacci charts and Gann retracements and projections Also included are Gann Hexagon and Square spreadsheets for Price Yield and day count *American Book Publishing Record* ,2001 *Books in Print Supplement* ,2002 The British National Bibliography Arthur James Wells,2001 *Book Review Index* ,2003 Vols 8 10 of the 1965 1984 master cumulation constitute a title index **German books in print** ,2003 **Forthcoming Books** Rose Arny,2001 **The Engineer** ,1965 **Cumulative Author Index to Psychological Abstracts** ,1978 Science Citation Index ,1975 Vols for 1964 have guides and journal lists *Comprendre l'analyse technique dynamique* Philippe Cahen,2001 Les titres et les indices sont devenus volatils Entre le 31 janvier et le 4 f vrier 2000 Alcatel gagnait 27 % le 10 novembre 1999 Bouygues gagnait 11 83 % le CAC 40 perdait 3 14 % le 29 juin 2000 et le NASDAQ fluctuait de plus de 7 8 % durant la s ance du 3 ao t 2000 La volatilit ferait elle peur La r ponse semble positive d apr s un sondage que nous avons fait Il est temps de s attaquer ce pr jug Nous allons montrer que la volatilit est un param tre de march qui est facilement ma trisable et que tous les op rateurs investisseurs comme sp culateurs peuvent utiliser pour am liorer sensiblement la rentabilit de leurs op rations Un v nement X ou Y fait d caler un cours la hausse ou la baisse L amplitude du mouvement qui va suivre sera fonction du niveau de la volatilit Celle ci volue entre une valeur minimale et maximale Si le d calage du cours d bute alors que la volatilit est proche de son niveau minimal la volatilit peut progresser vers son niveau maximal et entra ner une forte fluctuation des cours En revanche si le d calage du cours d bute alors que la volatilit est proche de son niveau maximal la hausse de la volatilit sera limit e et l amplitude du mouvement sur le cours sera faible Statistiquement partir d une analyse de cours la probabilit de prendre position sur un titre qui va fluctuer fortement est de 5 % En outre depuis quelques ann es les cours sont correctement arbitr s Ce qui veut dire qu il sera difficile pour un particulier utilisant l analyse technique traditionnelle de faire aussi bien qu un gestionnaire professionnel En revanche la volatilit n est que peu ou mal arbitr e car rares sont les gestionnaires qui se pr occupent de ce param tre En effet la volatilit n est pas un facteur li des donn es fondamentales c est un param tre de march s Gr ce l augmentation de la vitesse de propagation de l information et du nombre croissant d intervenants sur les march s la volatilit des titres et des indices s est accrue depuis quelques ann es Ce ph nom ne devrait se poursuivre En raisonnant sur la volatilit avec l analyse technique dynamique ATDMF la probabilit de prendre position sur un titre qui va fluctuer fortement est d environ 80 % Aux traditionnels signaux d achat et de vente nous ajoutons se tenir l cart Notre approche r pondra vos attentes pour travailler les warrants prendre position sur l Euro Dollar pendant quinze minutes sur le CAC 40 durant une heure sur un titre du

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