Review of scientific advisor on the work

**«Analysis of trading algorithms on the platform QUIK»**

by *Galtsov Mikhail*

Analysis of trading algorithms is a relevant and significant in practice task for solving the problem of forecasting and decision-making in finance based on mathematical and statistical methods.

The student faced the purpose of exploring various technical indicators of forecasting for securities price on the trading platform QUIK, development of methods for automatic decision-making, and an application based on constructed trading algorithms.

In the process of the problem, the student achieved the following results of the research:

- Were constructed two trading algorithms based on two various sets of technical indicators;

- Development of a software that demonstrates the results;

- Investigation with experiments was conducted on relevant and historical data from the trading platform QUIK.

Annual profit for the algorithm based on tеchinical indicators, parabolic system, triple moving average, volume oscillator, is equal to 11.68%. And 10.22% for an algorithm based on adaptive moving average, relative strength index, and on balance volume. The experiments were conducted for securities of Sberbank, Gazprom, and Lukoil. The most efficient work of both algorithms was related to Gazprom securities.

The disadvantages of the work include a low amount of reviewed literature for the theme of the investigation and weak argumentation for the choice of using methods.

In general, the student explored modern and complex topics and done full work at a level sufficient for the qualification work of the master's degree. He successfully finished the task. I consider that the work satisfies all requirements for the qualification master’s work, and deserves a mark "excellent".

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