



Algorithmic Trading: Winning Strategies and Their Rationale (Hardback)

By Ernie Chan

John Wiley Sons Inc, United States, 2013. Hardback. Condition: New. Language: English . Brand New Book. Praise for Algorithmic Trading Algorithmic Trading is an insightful book on quantitative trading written by a seasoned practitioner. What sets this book apart from many others in the space is the emphasis on real examples as opposed to just theory. Concepts are not only described, they are brought to life with actual trading strategies, which give the reader insight into how and why each strategy was developed, how it was implemented, and even how it was coded. This book is a valuable resource for anyone looking to create their own systematic trading strategies and those involved in manager selection, where the knowledge contained in this book will lead to a more informed and nuanced conversation with managers. DAREN SMITH, CFA, CAIA, FSA, Managing Director, Manager Selection Portfolio Construction, University of Toronto Asset Management Using an excellent selection of mean reversion and momentum strategies, Ernie explains the rationale behind each one, shows how to test it, how to improve it, and discusses implementation issues. His book is a careful, detailed exposition of the scientific method applied to strategy development. For serious retail traders, I know...



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