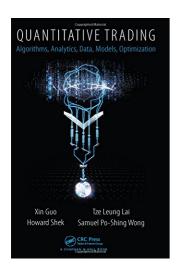
[PDF] Quantitative Trading: Algorithms, Analytics, Data, Models, Optimization

Xin Guo, Tze Leung Lai, Howard Shek, Samuel Po-Shing Wong - pdf download free book



Books Details:

Title: Quantitative Trading: Algorit Author: Xin Guo, Tze Leung Lai, Howa

Released: Language: Pages: 379 ISBN: 149870

ISBN: 1498706487 ISBN13: 9781498706483 ASIN: 1498706487

CLICK HERE FOR DOWNLOAD

pdf, mobi, epub, azw, kindle

Description:

The first part of this book discusses institutions and mechanisms of algorithmic trading, market microstructure, high-frequency data and stylized facts, time and event aggregation, order book dynamics, trading strategies and algorithms, transaction costs, market impact and execution strategies, risk analysis, and management. The second part covers market impact models, network models, multi-asset trading, machine learning techniques, and nonlinear filtering. The third part discusses

electronic market making, liquidity, systemic risk, recent developments and debates on the subject.

• Title: Quantitative Trading: Algorithms, Analytics, Data, Models, Optimization

• Author: Xin Guo, Tze Leung Lai, Howard Shek, Samuel Po-Shing Wong

Released:Language:Pages: 379

• ISBN: 1498706487

• ISBN13: 9781498706483

• ASIN: 1498706487