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Titolo	Algorithmic trading [[electronic resource]] : winning strategies and their rationale // Ernest P. Chan
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ISBN	1-118-67699-8 1-118-65955-4
Edizione	[1st edition]
Descrizione fisica	1 online resource (224 p.)
Collana	Wiley trading series
Disciplina	332.63/2042
Soggetti	Investment analysis Stocks Exchange traded funds Algorithms Program trading (Securities)
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Backtesting and automated execution -- The basics of mean reversion -- Implementing mean reversion strategies -- Mean reversion of stocks and ETFs.
Sommario/riassunto	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 manage