Record Nr. UNINA9910144111003321 Autore Chan Ernest P. <1966-> Titolo Quantitative trading [[electronic resource]]: how to build your own algorithmic trading business / / Ernest P. Chan Hoboken, N.J., : John Wiley & Sons, c2009 Pubbl/distr/stampa **ISBN** 0-470-46626-X 1-119-20337-6 1-281-93871-8 9786611938710 0-470-41114-7 Edizione [1st edition] Descrizione fisica 1 online resource (204 p.) The Wiley trading series Collana 332.64 Disciplina Soggetti Investment analysis Stocks Stockbrokers Electronic books. 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 (p. 169-171) and index. Nota di contenuto Quantitative Trading: How to Build Your Own Algorithmic Trading Business; Contents; Preface; Acknowledgments; Chapter 1: The Whats, Whos, and Whys of Quantitative Trading; Chapter 2: Fishing for Ideas; Chapter 3: Backtesting; Chapter 4: Setting Up Your Business; Chapter 5: Execution Systems; Chapter 6: Money and Risk Management; Chapter 7: Special Topics in Quantitative Trading; Chapter 8: Conclusion: Can Independent Traders Succeed?; Appendix: A Quick Survey of MATLAB; Bibliography; About the Author; Index While institutional traders continue to implement quantitative (or Sommario/riassunto

While institutional traders continue to implement quantitative (or algorithmic) trading, many independent traders have wondered if they can still challenge powerful industry professionals at their own game? The answer is ""yes,"" and in Quantitative Trading, Dr. Ernest Chan, a respected independent trader and consultant, will show you how. Whether you're an independent ""retail"" trader looking to start your own quantitative trading business or an individual who aspires to work as a quantitative trader at a major financial institution, this practical