

1. Record Nr.	UNINA9910811961203321
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Titolo	Financial markets and trading : an introduction to market microstructure and trading strategies // Anatoly B. Schmidt
Pubbl/distr/stampa	Hoboken, N.J., : Wiley, 2011
ISBN	9786613176622 9781118093658 1118093658 9781283176620 1283176629 9781118268094 1118268091 9781118093634 1118093631
Edizione	[1st edition]
Descrizione fisica	1 online resource (210 p.)
Collana	Wiley finance ; ; 637
Classificazione	BUS027000
Disciplina	332.6 332.64
Soggetti	Fixed-income securities Stock exchanges Microfinance
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	pt. 1. Market microstructure -- pt. 2. Market dynamics -- pt. 3. Trading strategies.
Sommario/riassunto	"Financial Markets and Trading Strategies covers three main parts: Market organization and microstructure theory, which will contain an overview of modern financial markets for equities, FX, and fixed income. There will be a description on various market types and market price formation with different types of traders and orders. Major theoretical microstructure models will be presented, as also concepts of the agent-based modeling of financial markets and important empirical properties of equity and FX markets. Common trading strategies and back-testing will summarize the concepts used in technical analysis

and arbitrage trading (such as pairs trading and mean-reversion strategies). There will be a description of performance criteria and back-testing of trading strategies with re-sampling techniques and an outline of other ideas used in optimal order execution, such as optimal order slicing and maker-versus-taker strategies. The appendix will include Probability distributions and time series analysis. For self-contained presentation, there will be a description of the mathematical methods used in formulating trading strategies and their back-testing. There will be a focus on the linear regression, autoregressive and moving average models, trends, co-integration, and conditional heteroskedasticity. There will also be an introduction to resampling techniques, such as bootstrap and MCMC"--

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