1. Record Nr.   UNINA9910465221403321

   Autore   Pollatsek Harriet Suzanne Katcher

   Titolo   Lie groups [[electronic resource]] : a problem-oriented introduction via matrix groups / / Harriet Pollatsek

   Pubbl/distr/stampa   [Washington, D.C.], : Mathematical Association of America, c2009

   ISBN   1-61444-604-0

   Descrizione fisica   1 online resource (190 p.)

   Collana   MAA textbooks

   Disciplina   512.482

   Soggetti   Lie groups
                            Matrix groups
                            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. 169-170) and indexes.

   Nota di contenuto   1. Symmetries of vector spaces -- 2. Complex numbers, quaternions and geometry -- 3. Linearization -- 4. One-parameter subgroups and the exponential map -- 5. Lie algebras -- 6. Matrix groups over other fields.

2. Record Nr.	UNINA9910813585103321
Autore	Chang Ernest P.
Titolo	Machine trading : deploying computer algorithms to conquer the markets / / Ernest P. Chan
Pubbl/distr/stampa	Hoboken, New Jersey : , : Wiley-Blackwell, , 2017 ©2017
ISBN	1-119-21965-5 1-119-21967-1 1-119-24406-4
Descrizione fisica	1 online resource (267 pages) : illustrations
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Livello bibliografico	Monografia
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Machine generated contents note: Preface ix CHAPTER 1 The Basics of Algorithmic Trading 1 CHAPTER 2 Factor Models 27 CHAPTER 3 Time-Series Analysis 59 CHAPTER 4 Artificial Intelligence Techniques 83 CHAPTER 5 Options Strategies 119 CHAPTER 6 Intraday Trading and Market Microstructure 159 CHAPTER 7 Bitcoins 201 CHAPTER 8 Algorithmic Trading Is Good for Body and Soul 215 Bibliography 227 About the Author 235 Index 237.
Sommario/riassunto	"Dive into algo trading with step-by-step tutorials and expert insight Machine Trading is a practical guide to building your algorithmic trading business. Written by a recognized trader with major institution expertise, this book provides step-by-step instruction on quantitative trading and the latest technologies available even outside the Wall Street sphere. You'll discover the latest platforms that are becoming increasingly easy to use, gain access to new markets, and learn new quantitative strategies that are applicable to stocks, options, futures, currencies, and even bitcoins. The companion website provides downloadable software codes, and you'll learn to design your own proprietary tools using MATLAB. The author's experiences provide deep

insight into both the business and human side of systematic trading and money management, and his evolution from proprietary trader to fund manager contains valuable lessons for investors at any level. Algorithmic trading is booming, and the theories, tools, technologies, and the markets themselves are evolving at a rapid pace. This book gets you up to speed, and walks you through the process of developing your own proprietary trading operation using the latest tools. Utilize the newer, easier algorithmic trading platforms Access markets previously unavailable to systematic traders Adopt new strategies for a variety of instruments Gain expert perspective into the human side of trading   The strength of algorithmic trading is its versatility. It can be used in any strategy, including market-making, inter-market spreading, arbitrage, or pure speculation; decision-making and implementation can be augmented at any stage, or may operate completely automatically. Traders looking to step up their strategy need look no further than Machine Trading for clear instruction and expert solutions"-- Provided by publisher.

3. | | |
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