Record Nr. UNINA9910823251203321 Autore Chan Ernest P. <1966-> Titolo Algorithmic trading: winning strategies and their rationale // Ernest P. Chan Hoboken, N.J., : John Wiley & Sons, Inc., 2013 Pubbl/distr/stampa **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 Description based upon print version of record. Note generali 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. Praise for Algorithmic Trading ""Algorithmic Trading is an insightful Sommario/riassunto book on quantitative trading written by a seasoned practitioner. What

sets this book apart from many others in the space is the emphasis on

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

real examples as opposed to just theory. Concepts are not only

trading strategies and those involved in manage