1. Record Nr. UNINA9910877826303321

Autore	Pole Andrew <1961->
Titolo	Statistical arbitrage : algorithmic trading insights and techniques / / Andrew Pole
Pubbl/distr/stampa	Hoboken, N.J., : J. Wiley & Sons, c2007
ISBN	1-118-16073-8 1-119-19707-4 1-281-28436-X 9786611284367 0-470-17546-X
Descrizione fisica	1 online resource (256 p.)
Collana	Wiley finance series
Disciplina	332.64/5
Soggetti	Pairs trading Arbitrage - Mathematical models Speculation - Mathematical models
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. 223) and index.
Nota di contenuto	Statistical Arbitrage: Algorithmic Trading Insights and Techniques; Contents; Preface; Foreword; Acknowledgments; Chapter 1: Monte Carlo or Bust; Chapter 2: Statistical Arbitrage; Chapter 3: Structural Models; Chapter 4: Law of Reversion; Chapter 5: Gauss Is Not the God of Reversion; Chapter 6: Interstock Volatility; Chapter 7: Quantifying Reversion Opportunities; Chapter 8: Nobel Difficulties; Chapter 9: Trinity Troubles; Chapter 10: Arise Black Boxes; Chapter 11: Statistical Arbitrage Rising; Bibliography; Index
Sommario/riassunto	While statistical arbitrage has faced some tough times?as markets experienced dramatic changes in dynamics beginning in 2000?new developments in algorithmic trading have allowed it to rise from the ashes of that fire. Based on the results of author Andrew Pole?s own research and experience running a statistical arbitrage hedge fund for eight years?in partnership with a group whose own history stretches back to the dawn of what was first called pairs trading?this unique guide provides detailed insights into the nuances of a proven investment strategy. Filled with in-depth insights and expert ad