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Titolo	Festschrift in Honor of R. Dennis Cook : Fifty Years of Contribution to Statistical Science / Efstathia Bura, Bing Li editors
Pubbl/distr/stampa	Cham, : Springer, 2021
Descrizione fisica	xiii, 192 p. : ill. ; 24 cm
Soggetti	00B30 - Festschriften [MSC 2020] 62-XX - Statistics [MSC 2020]
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
2. Record Nr.	UNINA9911020098403321
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	9786611284367 9781118160732 1118160738 9781119197072 1119197074 9781281284365 128128436X 9780470175460 047017546X
Descrizione fisica	1 online resource (256 p.)
Collana	Wiley finance series
Disciplina	332.64/5
Soggetti	Pairs trading Arbitrage - Mathematical models Speculation - Mathematical models
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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