

1. Record Nr.	UNINA9911020252403321
Autore	Chan Ernest P. <1966->
Titolo	Quantitative trading : how to build your own algorithmic trading business // Ernest P. Chan
Pubbl/distr/stampa	Hoboken, N.J., : John Wiley & Sons, c2009
ISBN	9786611938710 9780470466261 047046626X 9781119203377 1119203376 9781281938718 1281938718 9780470411148 0470411147
Edizione	[1st edition]
Descrizione fisica	1 online resource (204 p.)
Collana	The Wiley trading series
Disciplina	332.64
Soggetti	Investment analysis Stocks Stockbrokers
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. 169-171) and index.
Nota di contenuto	Quantitative Trading: How to Build Your Own Algorithmic Trading Business; Contents; Preface; Acknowledgments; Chapter 1: The Whats, Whos, and Whys of Quantitative Trading; Chapter 2: Fishing for Ideas; Chapter 3: Backtesting; Chapter 4: Setting Up Your Business; Chapter 5: Execution Systems; Chapter 6: Money and Risk Management; Chapter 7: Special Topics in Quantitative Trading; Chapter 8: Conclusion: Can Independent Traders Succeed?; Appendix: A Quick Survey of MATLAB; Bibliography; About the Author; Index
Sommario/riassunto	While institutional traders continue to implement quantitative (or algorithmic) trading, many independent traders have wondered if they can still challenge powerful industry professionals at their own game? The answer is "yes," and in Quantitative Trading, Dr. Ernest Chan, a

respected independent trader and consultant, will show you how. Whether you're an independent "retail" trader looking to start your own quantitative trading business or an individual who aspires to work as a quantitative trader at a major financial institution, this practical guide contains the information you n

---