1. Record Nr. UNISA996418258403316 Autore Ma Lingjie Titolo Quantitative investing: from theory to industry / / Lingjie Ma Pubbl/distr/stampa Cham, Switzerland:,: Springer,, [2020] ©2020 **ISBN** 3-030-47202-7 Edizione [1st ed. 2020.] 1 online resource (XVII, 455 p. 145 illus., 110 illus. in color.) Descrizione fisica Disciplina 332.6 Soggetti Investments - Mathematical models Finance & accounting Corporations - Finance Lingua di pubblicazione Inglese **Formato** Materiale a stampa Livello bibliografico Monografia This book provides readers with a systematic approach to quantitative Sommario/riassunto investments and bridges the gap between theory and practice, equipping students to more seamlessly enter the world of industry. A successful quantitative investment strategy requires an individual to possess a deep understanding of the financial markets, investment theories and econometric modelings, as well as the ability to program and analyze real-world data sets. In order to connect finance theories and practical industry experience, each chapter begins with a realworld finance case study. The rest of the chapter introduces fundamental insights and theories, and teaches readers to use statistical models and R programming to analyze real-world data, therefore grounding the learning process in application. Additionally, each chapter profiles significant figures in investment and quantitative studies, so that readers can more fully understand the history of the

and practitioners in finance and investments.

discipline. This volume will be particularly useful to advanced students