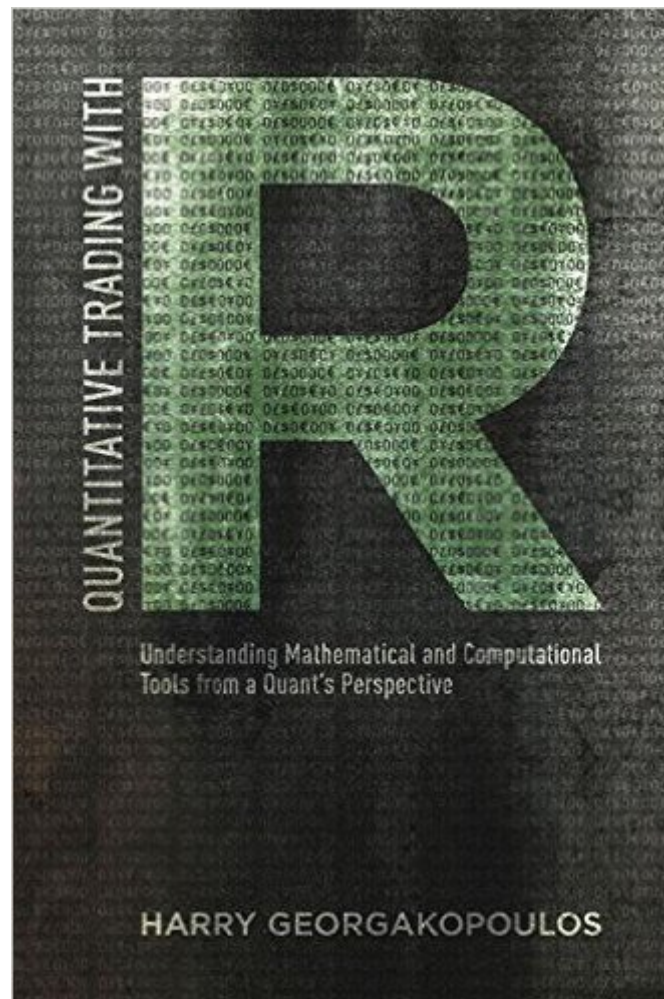


The book was found

Quantitative Trading With R: Understanding Mathematical And Computational Tools From A Quant's Perspective



Synopsis

Quantitative Finance with R offers a winning strategy for devising expertly-crafted and workable trading models using the R open source programming language, providing readers with a step-by-step approach to understanding complex quantitative finance problems and building functional computer code.

Book Information

Hardcover: 272 pages

Publisher: Palgrave Macmillan; 2015 edition (January 6, 2015)

Language: English

ISBN-10: 1137354070

ISBN-13: 978-1137354075

Product Dimensions: 6.2 x 0.9 x 9.6 inches

Shipping Weight: 1.2 pounds (View shipping rates and policies)

Average Customer Review: 4.4 out of 5 starsÂ Â See all reviewsÂ (31 customer reviews)

Best Sellers Rank: #199,882 in Books (See Top 100 in Books) #43 inÂ Books > Textbooks > Business & Finance > Banking #73 inÂ Books > Business & Money > Investing > Commodities #93 inÂ Books > Business & Money > International > Foreign Exchange

Customer Reviews

This title is getting 5 starts simply because there's no where else this information is in written down. (At least not outside the internal and highly guarded libraries of proprietary trading groups and hedge funds.) So the book is a guide and a workbook for making a trading strategy. A coherent strategy that seasoned professionals won't laugh at you for in case you're trying to talk them in to letting you run your own show, or borrow money. You can say: "But look, my nonstationary timeseries have been transformed to log returns, the pairs trade is cointegrated, I've used total least squares regression to find the hedge ratio, and look at this risk, this Sortino ratio is gorgeous!" On the good side the book is full of Notes, References and Tutorial suggestions. The Notes have a separate section from the References and the Tutorial and other suggestions are in the text. It's a thoughtful style in case you want to jump off and learn more about hedge ratios, or if you want more information on an R package... On the bad side I'll have to complain for a moment about the section on Backtesting. It's a bit rushed. Backtesting often results in a false positive - that is, your backtester tells you the strategy is profitable when really, it's not. There needs to be a discussion on when to stop the strategy. The other side of a backtesting result are false negatives. This is almost never

discussed anywhere: It's when your backtesting results in a loss but in real life the strategy would've been a winner. (A useful test of a backtester is to give it a winning strategy and see what it spits back at you.) One of the exciting things about any book is where you can go and what you can do after you've read it.

[Download to continue reading...](#)

Quantitative Trading with R: Understanding Mathematical and Computational Tools from a Quant's Perspective
Options Trading: A CherryTree Style Trading Book (Options Trading, Options Trading for Beginners, options trading guide, options trading tips, binary options trading, trading options, option strategies)
Day Trading Strategies: A Beginners Guide To Day Trading (Day Trading, Trading, Day Trading Strategies, Day Trading Books, Day Trading For Beginners, Day Trading Stocks, Options Book 1)
Day Trading: Day Trading for Beginners - Options Trading and Stock Trading Explained: Day Trading Basics and Day Trading Strategies (Do's and Don'ts and the Small Letters) - 3rd Edition
Day Trading: Day Trading for Beginners - Options Trading and Stock Trading Explained: Day Trading Basics and Day Trading Strategies (Do's and Don'ts and the Small Letters)
TRADING: Intermediate, Advanced, Tips & Tricks and Strategy Guide to Crash It with Day Trading - Day Trading Bible (Day Trading, Trading Strategies, Option Trading, Forex, Binary Option, Penny Stock)
DAY TRADING for EXPERT: Intermediate and Advanced Guide to Crash It with Day Trading - Day Trading Bible (Day Trading, Stock Exchange, Trading Strategies, Option Trading, Forex, Binary Option)
Draw in Perspective: Step by Step, Learn Easily How to Draw in Perspective (Drawing in Perspective, Perspective Drawing, How to Draw 3D, Drawing 3D, Learn to Draw 3D, Learn to Draw in Perspective)
Day Trading: A Beginner's Guide To Day Trading - Learn The Day Trading Basics To Building Riches (Day Trading, Day Trading For Beginner's, Day Trading Strategies Book 1) 150 Most Frequently Asked Questions on Quant Interviews (Pocket Book Guides for Quant Interviews)
Forex: Do's And Don'ts To Make Money Online Trading (Foreign Exchange, Currency Trading, Forex Trading, Investing, Trading Strategies, Options Trading, Make Money Online)
Forex: A Powerful MT4 Trading Robot to Maximize Profits and Minimize Losses (Expert Advisor EA, algorithmic trading, black-box trading, trading system, automated trading)
Forex: Using Fundamental Analysis & Fundamental Trading Techniques to maximize your Gains. (Forex, Forex Trading, Forex Strategy, Forex Trading Strategies, ... Forex Trading Books, Trading Strategies)
Stock Trading: The Definitive Beginner's Guide - Make Money Trading The Stock Market Like A Pro (Stock Trading, Stock Trading For Beginners, Stock Trading Strategies, Investing Basics)
Trading: 6 Manuscripts + 8 Bonus Books - Forex Guide, Day Trading Guide, Options Trading Guide, Forex Strategies, Day Trading Strategies, Options Trading Strategies
Options Trading: Strategies - Best

Options Trading Strategies For High Profit & Reduced Risk (Options Trading, Options Trading For Beginner's, Options Trading Strategies Book 2) Day Trading: 3 Manuscripts Penny Stocks Beginners, Options Trading Beginners, Forex Beginners (Trading, Stocks, Day Trading, Options Trading) Options Trading: QuickStart Guide - The Simplified Beginner's Guide to Options Trading (Options Trading, Trading Options, Options Trading for Beginners) Options Trading: Strategies - Best Options Trading Strategies For High Profit & Reduced Risk (Options Trading, Options Trading For Beginner's, Options Trading Strategies) (Volume 2) Forex Trading: A CT Style Guide (Forex, Currency Trading, Forex for beginners, forex trading strategies, forex scalping, forex day trading, forex algorithmic trading, forex guide, forex investing)

[Dmca](#)