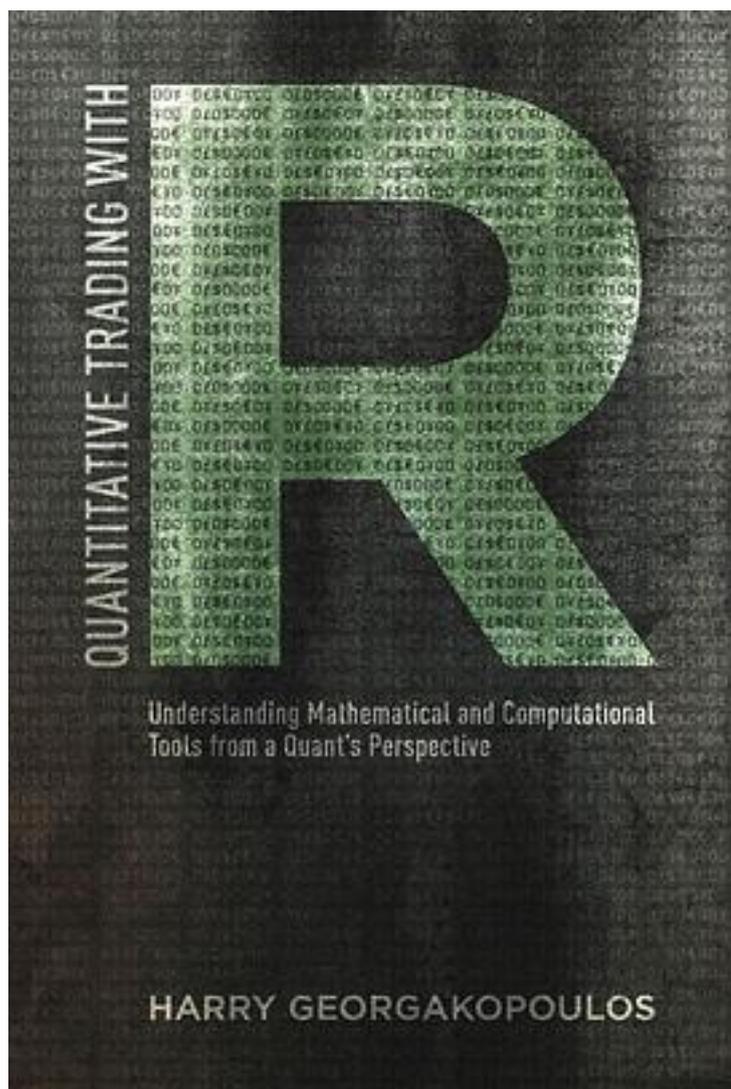


Quantitative Trading with R



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Quantitative Trading with R offers readers a glimpse into the daily activities of quants/traders who deal with financial data analysis and the formulation of model-driven trading strategies.

Based on the author's own experience as a quant, lecturer, and high-frequency trader, this book illuminates many of the problems that these professionals encounter on a daily basis. Answers to some of the more relevant questions are provided, and the easy-to-follow examples show the reader how to build functional R computer code in the process.

Georgakopoulos has written an invaluable introductory work for students, researchers, and practitioners alike. Anyone interested in applying programming, mathematical, and financial concepts to the creation and analysis of simple trading strategies will benefit from the lessons provided in this book. Accessible yet comprehensive, Quantitative Trading with R focuses on helping readers achieve practical competency in utilizing the popular R language for data exploration and strategy development.

Engaging and straightforward in his explanations, Georgakopoulos outlines basic trading concepts and walks the reader through the necessary math, data analysis, finance, and programming that quants/traders rely on. To increase retention and impact, individual case studies are split up into smaller modules. Chapters contain a balanced mix of mathematics, finance, and programming theory, and cover such diverse topics such as statistics, data analysis, time series manipulation, back-testing, and R-programming.

In Quantitative Trading with R, Georgakopoulos offers up a highly readable yet in-depth guidebook. Readers will emerge better acquainted with the R language and the relevant packages that are used by academics and practitioners in the quantitative trading realm.

作者介绍:

Harry Georgakopoulos is a Quantitative Trader at a Chicago proprietary trading firm, as well as a part-time Adjunct Lecturer in Quantitative Finance at Loyola University. He has been working as a quant in the high frequency space since 2007. Prior to that, he worked as an RF Electrical Engineer at Motorola and Andrew Corporation where he designed and tested microwave transceivers for mobile technologies. His main area of expertise is in the research and development of automated trading systems for futures, equities, and options. He received his Master's in Financial Mathematics from the University of Chicago and also holds a Master's degree in Electrical Engineering.

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标签

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quant

金融

量化

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评论

确实是关于量化交易（不是那种衍生品建模的），都是基本功，比较简单。

作者毕竟不是学术出身要么就是没写干货，适合用来熟悉一下常用的几个R包，不过包的更新速度很快书里的有些代码已经过时，比如quantmod相关的。PerformanceAnalytics是主要的包但是书中涵盖内容并不多。总的来说不失为一本用一周撸完的好书。

很基础的内容

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书评

主要用了quantmod,quantstrat,RQuantlib等包，此书如前沿所言是为了展示用R来做程序交易的principles的，所以各种策略都比较简单但也很到位了。其实用来入门学习上面三个包也是不错滴。关键是此书前面还简单但很专业的介绍了概率论、统计学的知识。很适合CS的人看看。

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