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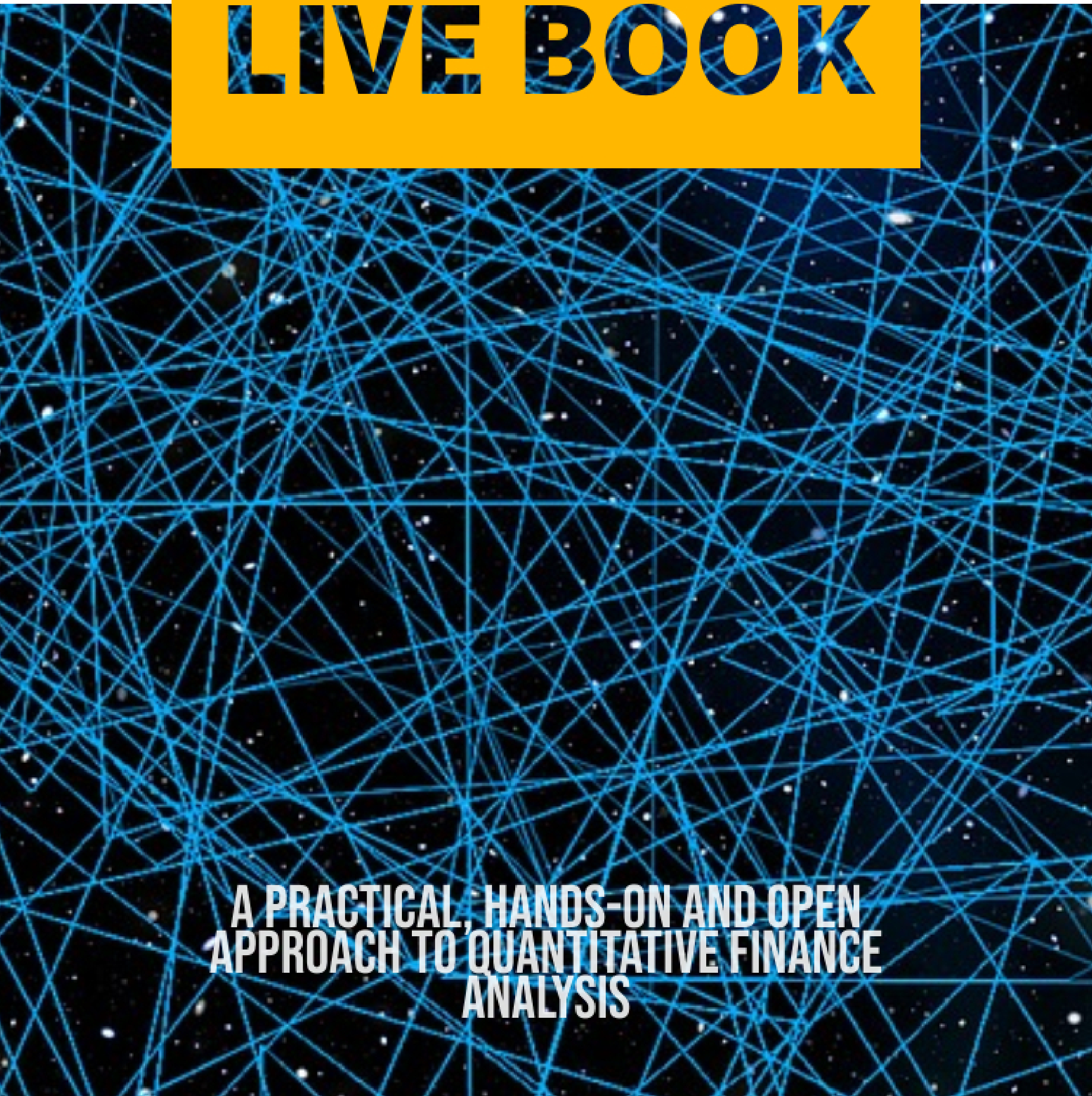
OPEN QUANT LIVE BOOK



A PRACTICAL, HANDS-ON AND OPEN APPROACH TO QUANTITATIVE FINANCE ANALYSIS

The Open Quant Live Book

OpenQuants.com

2019-12-15

Contents

Preface

Description

The book aims to be an Open Source introductory reference of the most important aspects of financial data analysis, algo trading, portfolio selection, econophysics and machine learning in finance with an emphasis in reproducibility and openness not to be found in most other typical Wall Street-like references.

Contribute

The Book is Open and we welcome co-authors. Feel free to reach out[1] or simply create a pull request with your contribution! See project structure, guidelines and how to contribute here[2].

Working Contents

1. The Basics

- I/O
- Stylized Facts

2. Algo Trading

[1] https://www.openquants.com/contact
[2] https://github.com/souzatharsis/open-quant-live-book/blob/master/CONTRIBUTING.md

Book's information

First published at: openquants.com[3].

[3] https://openquants.com/

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