

# The Open Quant Live Book

*Thársis T. P. Souza*

*2018-12-25*



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# Working Content

1. The Basics
  - I/O
  - Stylized Facts
  - Correlation & Causation
2. Algo Trading
  - Investment Process
  - Backtesting
  - Factor Investing
3. Portfolio Optimization
4. Machine Learning
  - Intro
  - AutoML
  - Hierarchical Risk Parity
5. Econophysics
  - Entropy
  - Financial Networks
  - Scaling Laws



# Chapter 1

## Stylized Facts

### 1.1 Motivation

### 1.2 Introduction