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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

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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 out¹ or simply create a pull request with your contribution! See project structure, guidelines and how to contribute here².

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>

- Investment Process
- Backtesting
- Factor Investing
- Limit Order
- 3. Portfolio Optimization
 - Convex Optimization
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- 4. Machine Learning
 - Intro
 - Agent-Based Models
 - Binary Classifiers
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 - Hierarchical Risk Parity
- 5. Econophysics
 - Entropy, Efficiency and Bubbles
 - Nonparametric Statistical Causality: An Information-Theoretical Approach
 - Financial Networks
- 6. Alternative Data
 - The Market, The Players, The Rules
 - Case Studies

Book's information

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