# An in-depth overview of the growing field of Algorithmic Trading and the fascinating world of Quantitative Trading Strategies. A unique mix of quantitative rigor and practitioner’s hands-on experience makes this a book like no other for the student of the field and the professional alike.

The book starts with the much needed and often overlooked context of why and how we trade including an introduction to market structure and quantitative microstructure models.

We proceed to build out the necessary quantitative toolbox needed to operate in the field.

Next we dive in the subject of Quantitative Trading, alpha generation, active portfolio management and more advanced topics in machine learning like New and Sentiment Analytics

We then move to the other main topic of Execution Algorithms which cover in detail the approaches and techniques, with particular emphasis on detailing the state of the art of the field as well as the elusive concept of Market Impact.

We conclude with a thorough introduction of the necessary technology infrastructure necessary to actually implement Algorithmic Strategies in large scale production settings.

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