**Algorithmic Trading and Quantitative Strategies** provides an in-depth overview of this growing field with a unique mix of quantitative rigor and practitioner’s hands-on experience. The focus on both empirical modeling as well as practical know-how makes this book a valuable resource for students and professionals .

The book starts with the often overlooked context of why and how we trade via a detailed introduction to market structure and quantitative microstructure models. The authors then

present the necessary quantitative toolbox including more advanced machine learning models needed to successfully operate in the field. They next discuss the subject of quantitative trading, alpha generation, active portfolio management and more recent topics like news and sentiment analytics. The last main topic of execution algorithms is covered in detail with emphasis on the state of the field including the elusive concept of market impact. The book concludes with a discussion on the technology infrastructure necessary to actually implement algorithmic strategies in large scale production settings.

A git-hub repository with explanatory and exercise notebooks and data-sets supplementing the book further helps bringing the material to live.

Raja Velu is a professor of Finance and Analytics in Whitman School of Management at Syracuse University. He served as a Technical Architect at Yahoo! in the Sponsored Search Division and was a visiting scientist at IBM-Almaden, Microsoft Research, Google and JPMC. He has also held visiting positions at Stanford's Statistics department, Indian School of Business, the National University of Singapore, and Singapore Management University.

Maxence Hardy is a Managing Director and the Head of eTrading Quantitative Research for Equities and Futures at J.P.Morgan, based in New York. Mr. Hardy is responsible for the development of agency algorithmic trading strategies for the Equities and Futures divisions globally.

Daniel Nehren is a Managing Director and the Head of Statistical Modelling and Development for Equities at Barclays. Based in New York, Mr. Nehren is responsible for the development of algorithmic trading and analytics products. Mr. Nehren has more than19 years of experience in equity trading working for some of the most prestigious financial firms including Citadel, J.P Morgan, and Goldman Sachs.