**The Elements of Quantitative Investing**

By Guiseppe “gappy” Paleologo

# Intro

* Started reading the book from Saturday 7th June, 2025
* Here I will keep,
  + some of my reading notes,
  + python implementation to verify the theory,
  + Mathematical derivations to full grasp the concepts
  + Area for further deep dive
* At the end, will make a conclusion of what I have learnt from the book

# Chapter 1:

# Reference reading

*I will not keep track of all references but the one I believe deserves some emphasizing*

* Prerequisite ideally include:
  + Linear Algebra with Strang (2019), Trefethen and Bau (1997)
  + Applied probability with Ross (2023)
  + Control theory and state-space models from econometrics with Harvey (1990), Shumway and Stoffer (2011)
  + Control theory with Simon (2006)
  + Statistics with Hyndman et al (2008)
  + Some optimization modelling with first few chapters of Boyd and Vandenberghe (2004)
* The intelligent Investor, Benjamin Graham (2006)

# Appendix

*All the funny metaphor, quote or wit utilizes by Guisseppe will be noted here*

* “Like Caesar’s Gaul, ….” 🡪 to introduce that something will be divided in three parts
* “if an optimization problem is Othello, then model error must be Iago” 🡪 Some Shakespearean famous tragedy (<https://en.wikipedia.org/wiki/Othello> ) to highlight the dramatic end and real source of issue
* “Theory is cheap and often not hard. What is hard is putting the right tool at the service of the right insight”