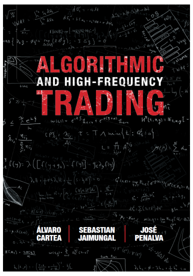
Code

Below you will find Jupyter notebooks in Python implementations of various algorithms found in our book



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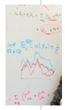

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Click on a title to expand that window.

You may also click on the github link at the bottom of that window to download the code.

- Data Exploration
- Optimal Execution Basics (Chap 6.5)
- Optimal Acquisition with a Price Limiter (Chap 7.2)
- Short-term alpha and Order-flow optimal trading (Chap 7.3)
- Liquidation using Limit and Market Orders (Chap 8.5)
- Targeting Percentage of Volume (Chap 9.2)
- Market Making with Short-Term Alpha (Chap 10.4.2)
- Functional Principal Component Analysis of Trade Volume

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