

PUBLICATIONS / SCIENTIFIC PAPERS

1. murphy vs moore law, intro <https://pubs.aeaweb.org/doi/pdfplus/10.1257/jep.27.2.51>
2. Automated Trading System. Dissertation - <http://eprints.nottingham.ac.uk/22657/2/>
3. Adaptive systems for foreign exchange trading - https://www.jbs.cam.ac.uk/fileadmin/user_upload/research/workingpapers/wp0315.pdf
4. Reinforcement Learning For Automated Trading - http://www1.mate.polimi.it/~forma/Didattica/ProgettiPacs/BrambillaNecchi15-16/PACS_Report_Pierpaolo_Necchi.pdf (PGPE ALG) http://web.stanford.edu/~xinkun/class/6_867.pdf)
5. Algorithmic Trading using Reinforcement Learning augmented with Hidden Markov Model - <https://web.stanford.edu/class/cs221/2017/restricted/p-final/sk3391/final.pdf>
6. Utilizing artificial neural networks and genetic algorithms to build an algo-trading model for intra-day foreign exchange speculation - https://ac.els-cdn.com/S0895717713000290/1-s2.0-S0895717713000290-main.pdf?_tid=46e68d62-1b60-4e78-8d91-6dfd01a5e1ab&acdnat=1520417060_e7ebd5bd34b887caef600923ff48e7ae
7. Algorithmic trading strategies, PhD thesis - <https://search.proquest.com/docview/305334525>

THEORY AREA INTRO BOOKS

1. Quantitative Trading: How to Build Your Own Algorithmic Trading Business Hardcover – November 17, 2008 by [Ernie Chan](#) (Author)
2. Building Winning Algorithmic Trading Systems, + Website: A Trader's Journey From Data Mining to Monte Carlo Simulation to Live Trading by (Wiley Trading) 1st Edition
3. Algorithmic Trading: Winning Strategies and Their Rationale Hardcover – May 28, 2013 by [Ernie Chan](#)
4. A Comprehensive Guide to Trading Methods and Applications (New York Institute of Finance S) Paperback – January 1, 1999 by [John J. Murphy](#)
5. Technical Analysis Explained, Fifth Edition: The Successful Investor's Guide to Spotting Investment Trends and Turning Points 5th Edition by [Martin J. Pring](#)
6. Inside the Black Box: A Simple Guide to Quantitative and High Frequency Trading (Wiley Finance)Kindle Edition by [Rishi K. Narang](#)