

AI 神經網絡深層學習與交易策略 應用實作班

Deep Learning on Trading Strategy Workshop

昀騰金融科技

技術長

董夢雲 博士

參考書籍

Part I 交易策略類

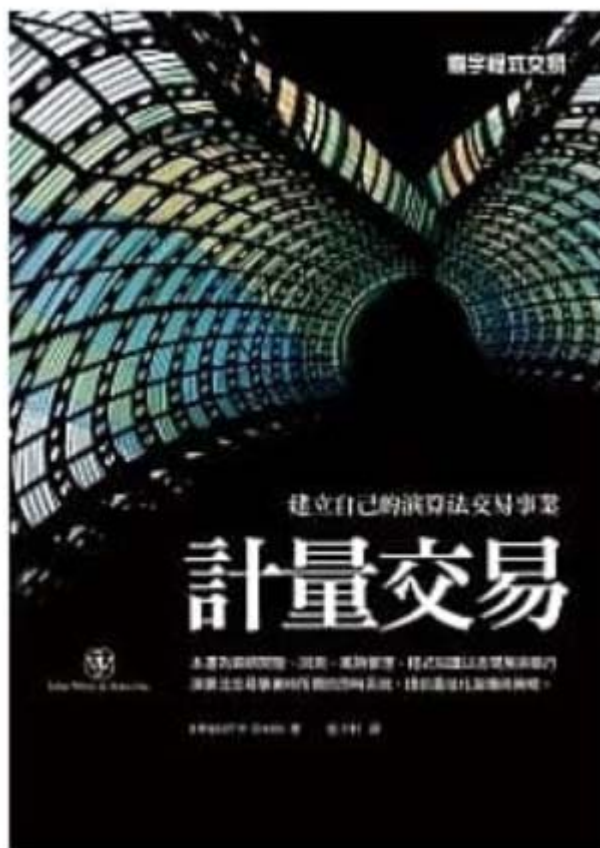
Part II 機器學習類

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Part I 交易策略類

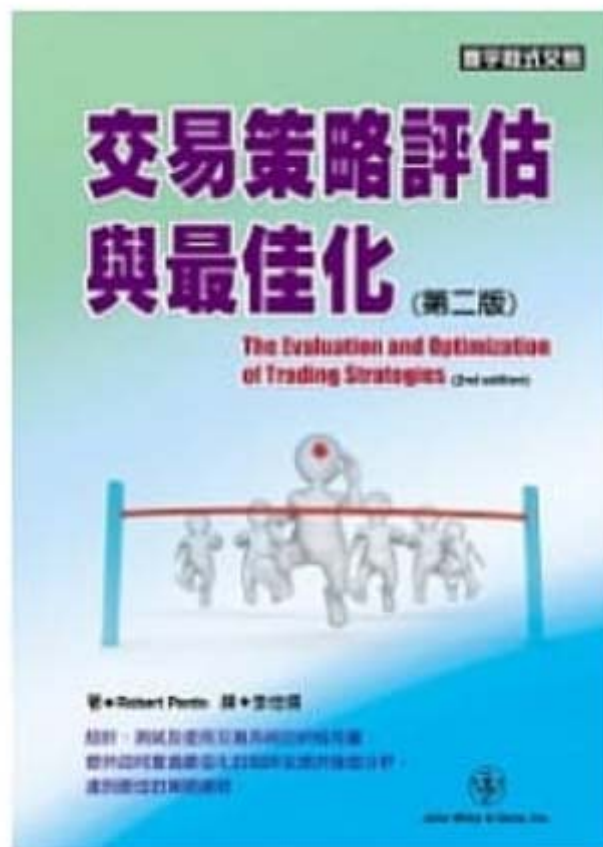
◆ 計量交易：建立自己的演算法交易事業，Ernest P. Chan，藍子軒譯，寰宇 322。

✓ https://www.books.com.tw/products/0010528455?loc=P_br_r0vq68ygz_D_2aabd0_B_1



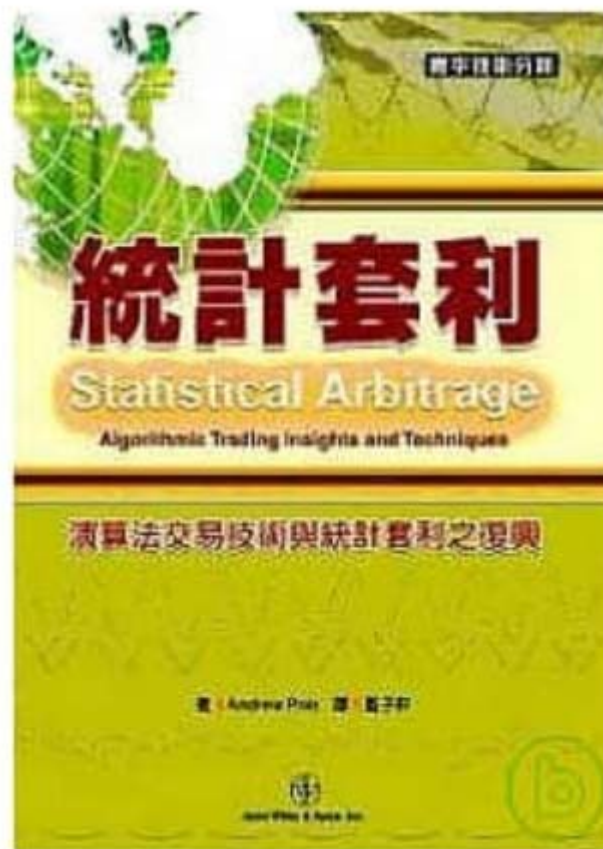
◆ 交易策略評估與最佳化(第二版)，Robert Pardo，李佳儒譯，寰宇 299。

✓ https://www.books.com.tw/products/0010492407?loc=P_br_r0vq68ygz_D_2aabd0_B_1



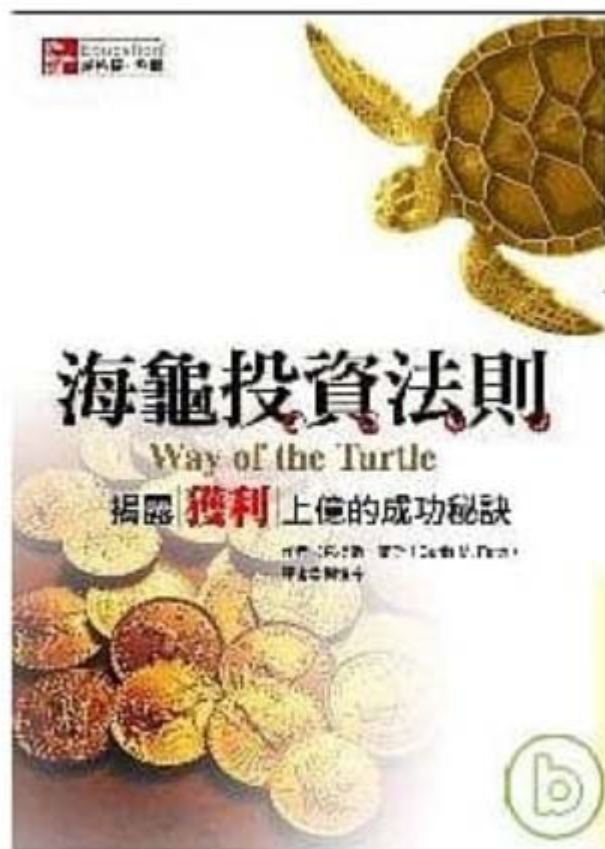
◆ 統計套利：演算法交易技術與統計套利之復興，Andrew Pole，藍子軒譯，寰宇 263。

✓ <https://www.books.com.tw/products/0010426034>



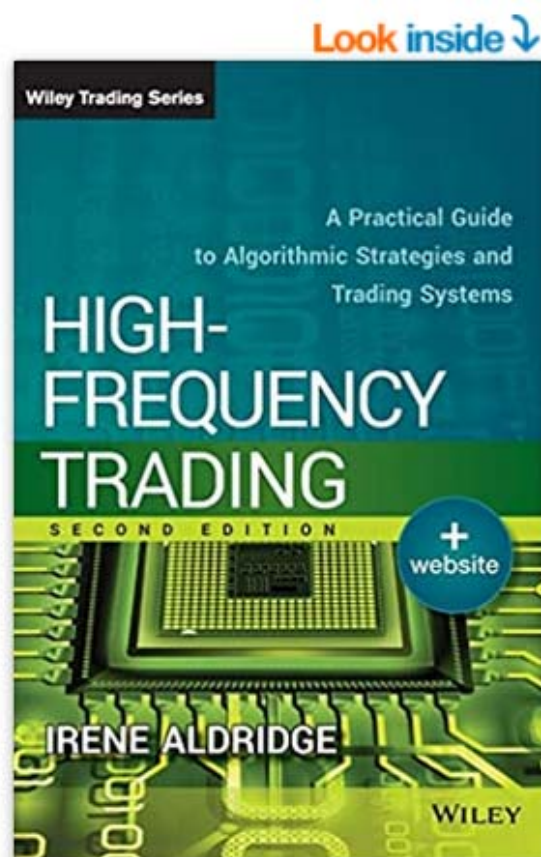
◆ 海龜投資法則：揭露獲利上億的成功秘訣，Curtis Faith，劉復苓。

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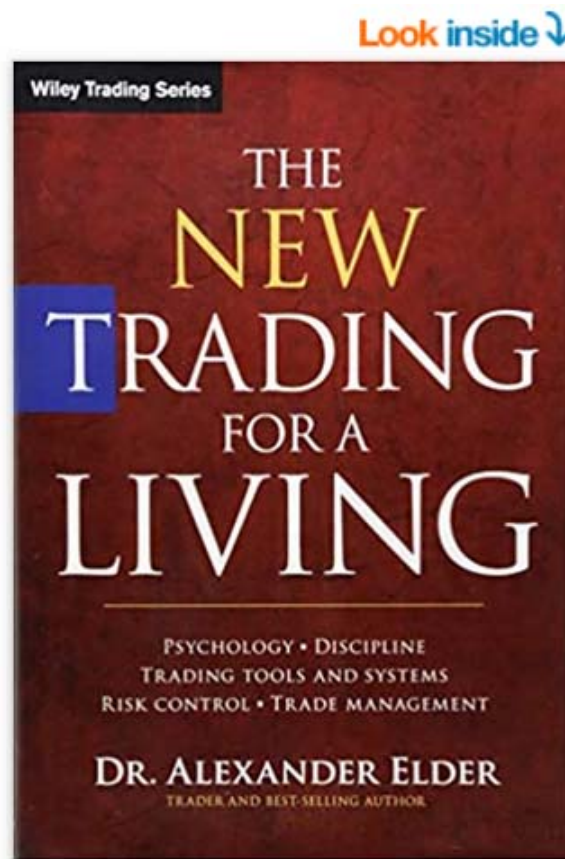
◆ High-Frequency Trading: A Practical Guide to Algorithmic Strategies and Trading Systems , Irene Aldridge , 顧律君、丁鵬譯 , 機械工業。

✓ https://www.amazon.com/-/zh_TW/High-Frequency-Trading-Practical-Algorithmic-Strategies/dp/1118343506/ref=sr_1_1?crid=UFJZD3NB25VS&dchild=1&keywords=high-frequency+trading&qid=1595224027&srefix=High-Freq%2Caps%2C347&sr=8-1



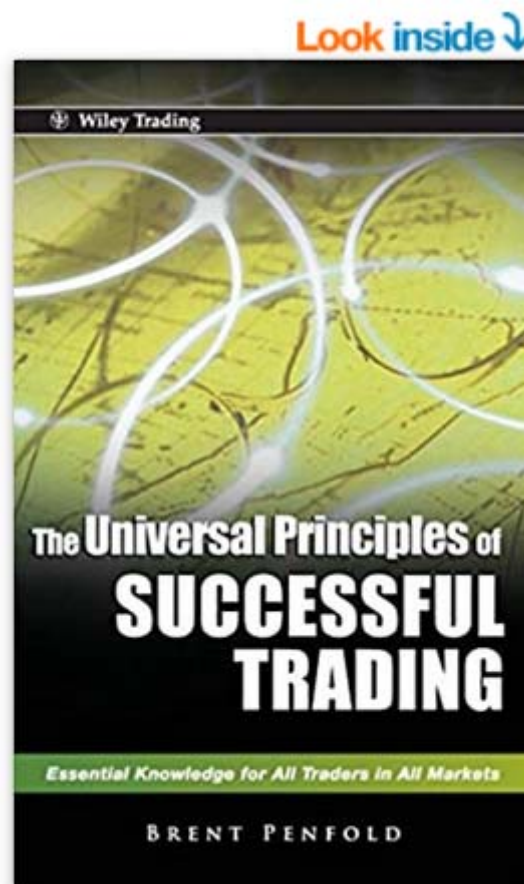
◆ The New Trading for a Living: Psychology, Discipline, Trading Tools and Systems, Risk Control, Trade Management, Alexander Elder, 熊振華譯, 機械工業。

✓ https://www.amazon.com/-/zh_TW/New-Trading-Living-Psychology-Discipline/dp/1118443926/ref=sr_1_1?crid=1V07ND8HXW22X&dchild=1&keywords=the+new+trading+for+a+living&qid=1595224369&srefix=The+new+trading%2Caps%2C353&sr=8-1



◆ The Universal Principles of Successful Trading: Essential Knowledge for All Traders in All Markets , Brent Penfold , 鄭磊譯 , 機械工業。

- ✓ https://www.amazon.com/-/zh_TW/Universal-Principles-Successful-Trading-Essential/dp/0470825804/ref=sr_1_1?crid=2GBBQ0JRUOLC5&dchild=1&keywords=the+universal+principles+of+successful+trading&qid=1595224730&srefix=the+universal+prin%2Caps%2C347&sr=8-1

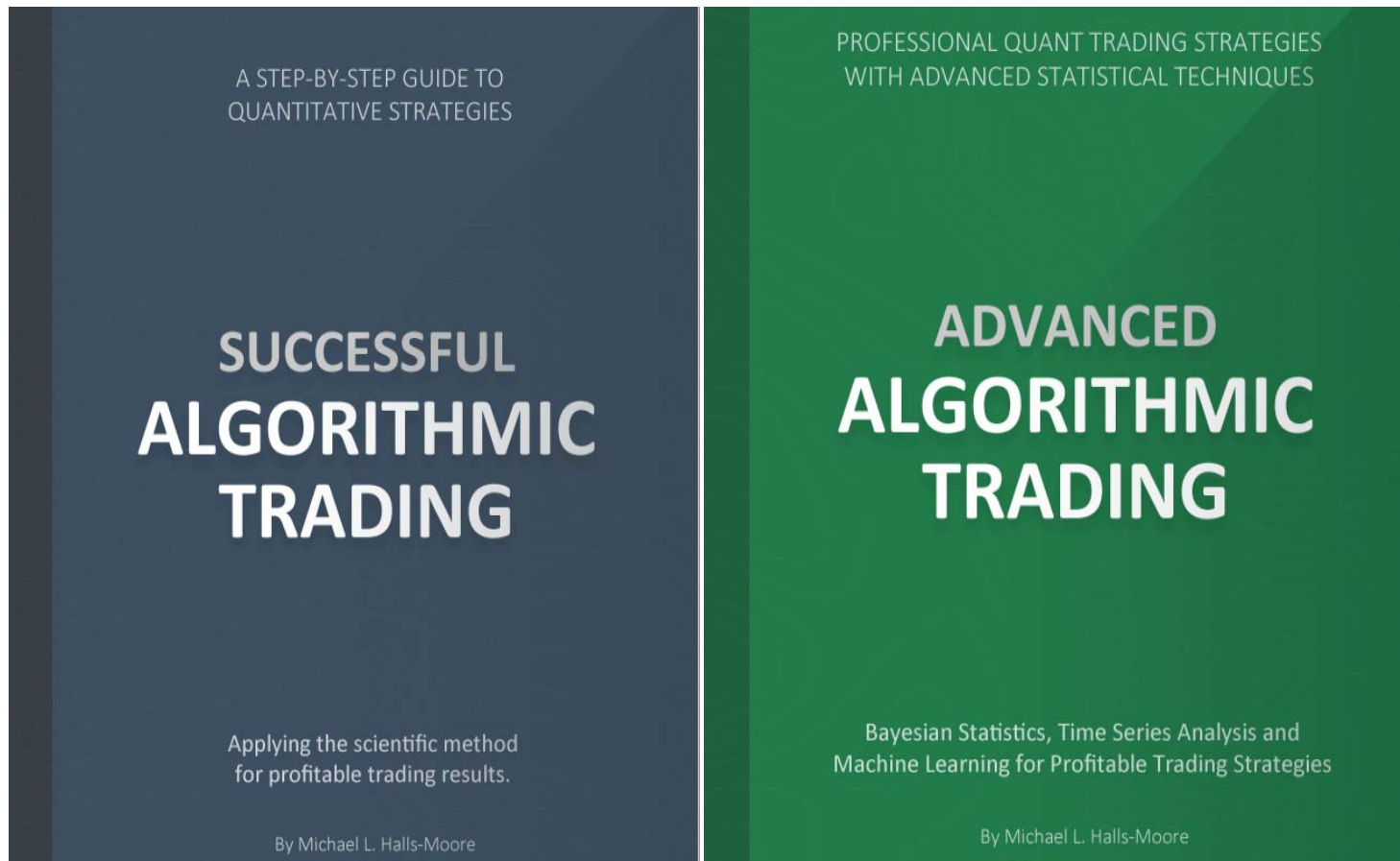


◆ 我是高频交易工程师，知乎董可人自选集。

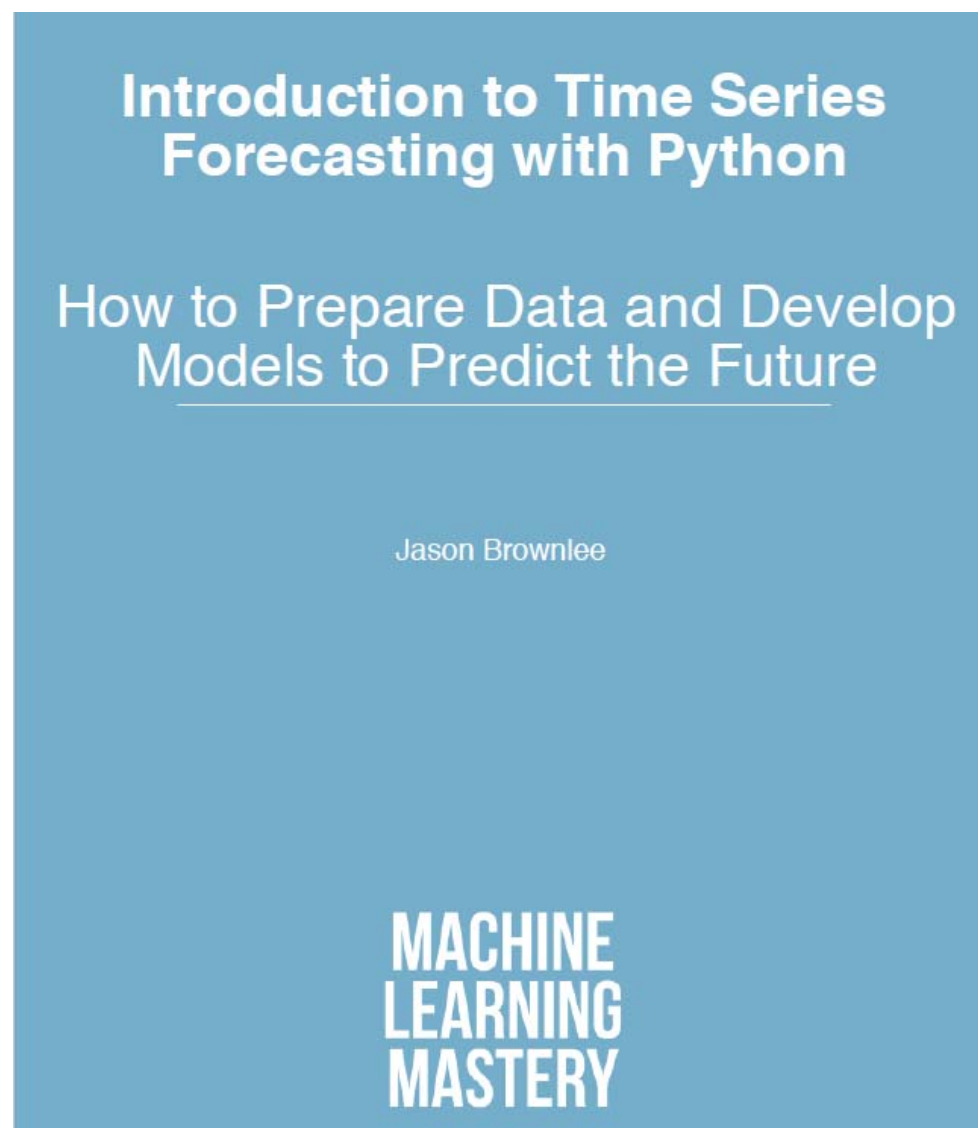


Part II 機器學習類

- ◆ Successful Algorithmic Trading , Michael Halls-Moore ◦
- ◆ Advanced Algorithmic Trading , Michael Halls-Moore ◦

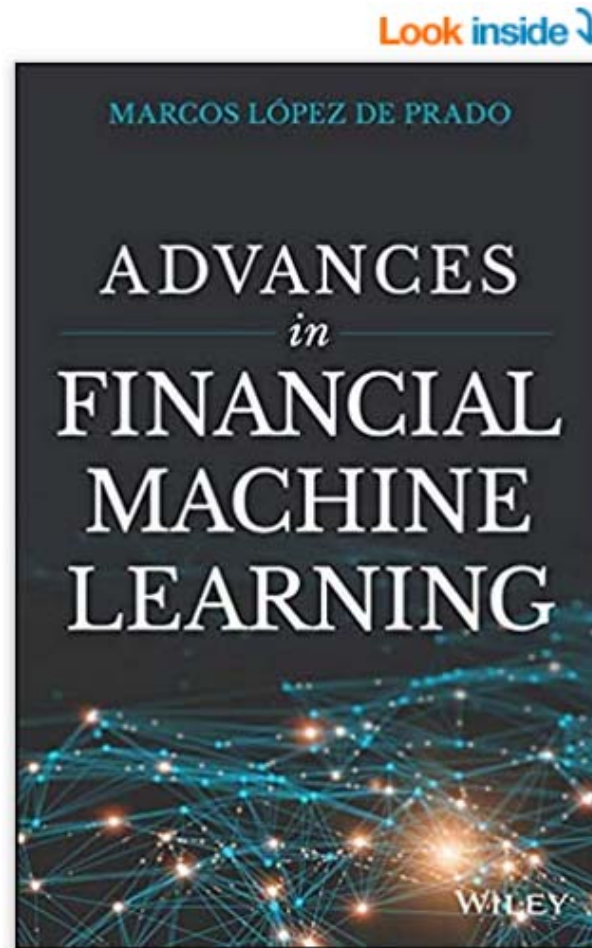


◆ Introduction to Time Series Forecasting with Python , Jason Brownlee ◦



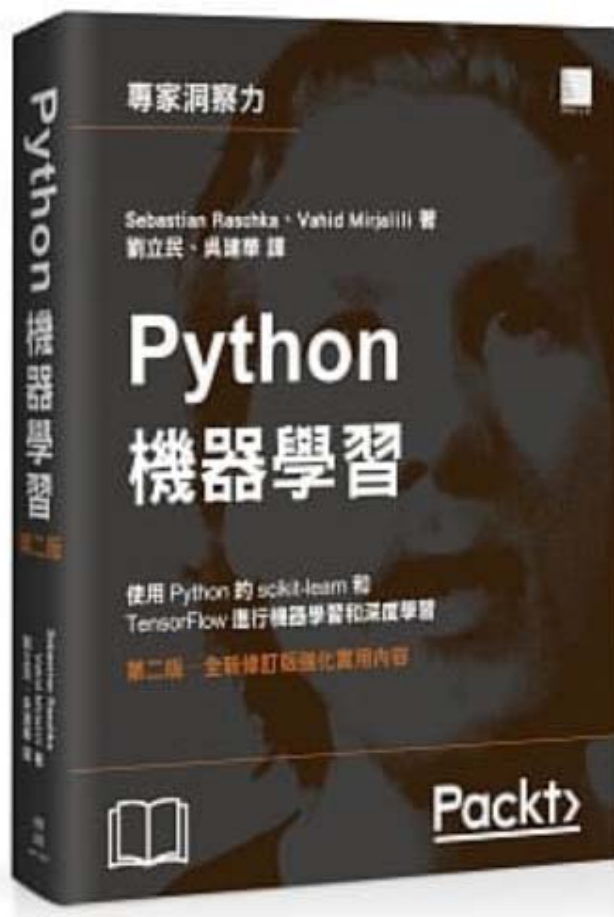
◆ Advances in Financial Machine Learning , Marcos Lopez De Prado ◦

- ✓ https://www.amazon.com/-/zh_TW/Advances-Financial-Machine-Learning-Marcos/dp/1119482089/ref=sr_1_1?crid=4MKRT2QGOGUH&dchild=1&keywords=advances+in+financial+machine+learning&qid=1595225746&srefix=Advances+%2Caps%2C351&sr=8-1



◆ Python 機器學習(第二版)，Sebastian Raschka，劉立民、吳建華譯，博碩。

✓ <https://www.books.com.tw/products/0010797010?sloc=main>



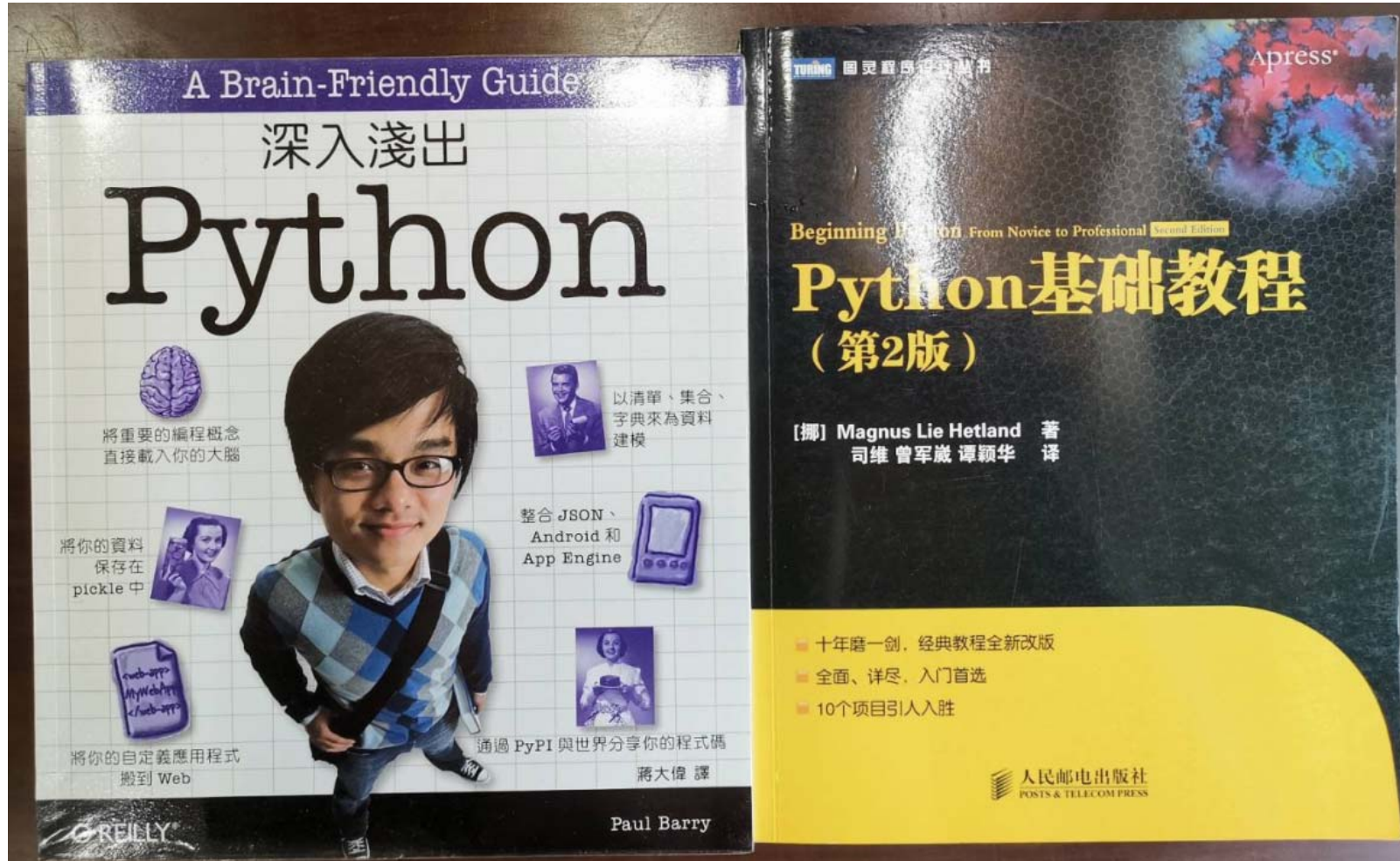
◆ 站穩 AI 大師的第一步：最直覺機器學習，王聖元，博碩。

✓ <https://www.books.com.tw/products/0010858054?sloc=main>

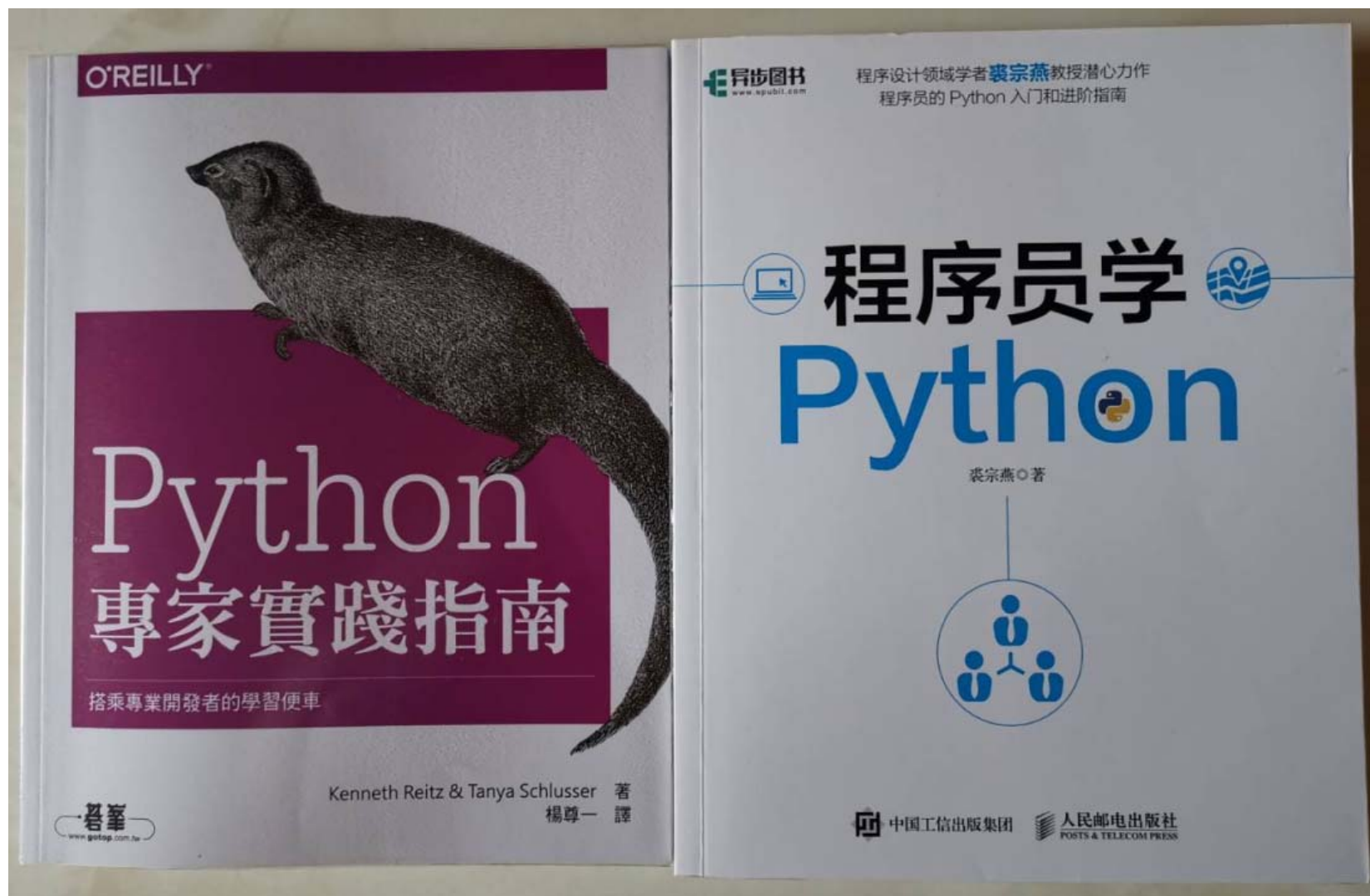


Part III 程式語言類

◆ Python 教材 I



◆ Python 教材 II



◆ Python 教材 III

