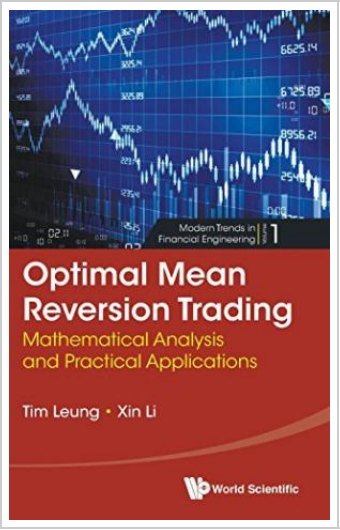

Optimal Mean Reversion Trading: Mathematical Analysis And Practical Applications (Hardback)

By Tim Siu-tang Leung, Xin Li

World Scientific Publishing Co Pte Ltd, Singapore, 2016. Hardback. Condition: New. Language: English. Brand new Book. Optimal Mean Reversion Trading: Mathematical Analysis and Practical Applications provides a systematic study to the practical problem of optimal trading in the presence of mean-reverting price dynamics. It is self-contained and organized in its presentation, and provides rigorous mathematical analysis as well as computational methods for trading ETFs, options, futures on commodities or volatility indices, and credit risk derivatives.This book offers a unique financial engineering approach that combines novel analytical methodologies and applications to a wide array of real-world examples. It extracts the mathematical problems from various trading approaches and scenarios, but also addresses the practical aspects of trading problems, such as model estimation, risk premium, risk constraints, and transaction costs. The explanations in the book are detailed enough to capture the interest of the curious student or researcher, and complete enough to give the necessary background material for further exploration into the subject and related literature.This book will be a useful tool for anyone interested in financial engineering, particularly algorithmic trading and commodity trading, and would like to understand the mathematically optimal strategies in different market environments.

Reviews

An incredibly amazing ebook with perfect and lucid answers. It is writter in basic terms and never difficult to understand. Its been written in an exceptionally basic way and it is only right after i finished reading this ebook in which in fact modified me, affect the way i really believe.

-- ***Beverly Hoppe***

Extremely helpful for all class of individuals. Better then never, though i am quite late in start reading this one. I realized this publication from my i and dad suggested this ebook to discover.

-- ***Adela Schroeder II***