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Strategy Sources

Links to Research Sources

# From:

https://www.quantstart.com/articles/Beginners-Guide-to-Quantitative-Trading/

Here is a small list of places to begin looking for strategy ideas:

* **Social Science Research Network** - [www.ssrn.com](http://www.ssrn.com)
* **arXiv Quantitative Finance** - [arxiv.org/archive/q-fin](http://arxiv.org/archive/q-fin)
* **Seeking Alpha** - [www.seekingalpha.com](http://www.seekingalpha.com)
* **Elite Trader** - [www.elitetrader.com](http://www.elitetrader.com)
* **Nuclear Phynance** - [www.nuclearphynance.com](http://www.nuclearphynance.com)
* **Quantivity** - [quantivity.wordpress.com](http://quantivity.wordpress.com/)

Consider the scenario where a fund needs to offload a substantial quantity of trades (of which the reasons to do so are many and varied!). By "dumping" so many shares onto the market, they will rapidly depress the price and may not obtain optimal execution. Hence algorithms which "drip feed" orders onto the market exist, although then the fund runs the risk of slippage. Further to that, other strategies "prey" on these necessities and can exploit the inefficiencies. This is the domain of *fund structure arbitrage*.

Risk management also encompasses what is known as *optimal capital allocation*, which is a branch of *portfolio theory*. This is the means by which capital is allocated to a set of different strategies and to the trades within those strategies. It is a complex area and relies on some non-trivial mathematics. The industry standard by which optimal capital allocation and *leverage* of the strategies are related is called the *Kelly criterion*.

Links to read:

<https://www.quantstart.com/articles/#algorithmic-trading>

<https://otexts.com/> - open source for textbooks

<https://www.quantstart.com/articles/Self-Study-Plan-for-Becoming-a-Quantitative-Trader-Part-I/>

<https://www.quantstart.com/articles/Self-Study-Plan-for-Becoming-a-Quantitative-Trader-Part-II/>