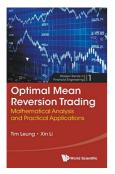
Read Kindle

OPTIMAL MEAN REVERSION TRADING: MATHEMATICAL ANALYSIS AND PRACTICAL APPLICATIONS (HARDBACK)



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...

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

- · Authored by Tim Siu-tang Leung, Xin Li
- Released at 2016



Filesize: 2.13 MB

Reviews

A high quality publication and also the font applied was interesting to see. I could possibly comprehended everything using this composed e book. Its been written in an remarkably easy way in fact it is just following i finished reading through this pdf in which really altered me, change the way i think.

-- Avis Lubowitz

It is really an amazing publication i actually have at any time read. It is really simplistic but unexpected situations inside the 50 percent of your pdf. Its been written in an exceptionally simple way in fact it is just right after i finished reading this ebook where actually transformed me, alter the way i really believe.

-- Dr. Celestino Spinka III

Related Books

Adult and Non Formal Education

(Ph)

Introduction to Mathematical Finance: Discrete Time Models

- (Hardback)
- How to Solve Mathematical Problems (Paperback)
 Options Pricing and Portfolio Optimization: Modern Methods of Financial Mathematics
- (Hardback)
 On Your Marks: The Adventure Begins
- (Hardback)