

Inside the black box - the simple truth about quantitative trading

Wiley - DISCIPLINED IMPLEMENTATION



Description: -

- South Gower (Ont.) -- Voting registers.
- Voters, Registration of -- Ontario -- South Gower.
- Stocks -- Mathematical models
- Investment analysis -- Mathematical models
- Portfolio management -- Mathematical models
- Inside the black box - the simple truth about quantitative trading
- Studies on medical and population subjects (Great Britain. Office of Population Censuses and Surveys) -- no. 25
- Studies on medical and population subjects / Office of Population Censuses and Surveys -- no. 25
- Wiley finance series
- Inside the black box - the simple truth about quantitative trading
- Notes: Includes bibliographical references and index.
- This edition was published in 2009



Filesize: 51.88 MB

Tags: #DISCIPLINED #IMPLEMENTATION

Inside the Black Box on Apple Books

Good for what it is: an overview of quantitative finance with a focus on stat arb. If you're a day trader looking for an edge over HFTs, there's none, and the book will be too detailed and specific.

Inside the Black Box: The Simple Truth About Quantitative Trading [Book]

But definitely a book worth reading for beginners and curious minds. Unfortunately there is no mention of less wholesome strategies that exploit maker-taker fee structures, front-running, exotic orders and spoofing. There is no magic involved - not of kind which Warren Buffet would have you believe in.

Inside the Black Box: The Simple Truth About Quantitative Trading

The semblance of interest I had in the industry four years ago has become daily exposure which has allowed me to consume and critique Inside the Black Box while not coming off as a nimrod. I wasn't interested in Part IV that much either as I read about HFT before, but I do think that the author's coverage of the topic is somewhat biased. His explanation and classification of alpha will enlighten even a seasoned veteran.

Inside the Black Box: The Simple Truth About Quantitative Trading [Book]

Doesn't go into implementation details or suggest specific strategies, but gives enough information for the interested reader to figure out where to look for the specific information they're interested in. This is a well-documented behavioral bias known as the disposition effect.

Inside the Black Box: The Simple Truth about Quantitative Trading by Rishi K. Narang

His explanation and classification of alpha will enlighten even a seasoned veteran. It explains the subject in intuitive, economic terms.

Inside the Black Box on Apple Books

It succinctly explains the building blocks of such strategies and how they fit together, while conveying the myriad possibilities and design details it takes to build a successful model driven investment strategy. Many quants should also benefit from reading this book. It succinctly explains the building blocks of such strategies and how they fit together, while conveying the myriad possibilities and design details it takes to build a successful model driven investment strategy.

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