



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.



READ ONLINE
[2.99 MB]

Reviews

The most effective ebook i at any time study. It can be writer in easy words and phrases and not difficult to understand. I am just pleased to let you know that this is the finest publication i have read within my individual lifestyle and could be he finest publication for at any time.

-- **Tania Mosciski**

Simply no phrases to describe. It is amongst the most awesome pdf we have read through. Your life period will probably be transform as soon as you complete looking over this publication.

-- **Torrance Skiles**

Other PDFs



Adult and Non Formal Education (Pb)

2010. Paper Back. Condition: New. 350 Adult and Non formal Education" is very interesting as well as informative book. The editor has put in all the hues, shades and color of Life Long education. This book describes, explains, evaluates and even theorizes,...



Introduction to Mathematical Finance: Discrete Time Models (Hardback)

John Wiley and Sons Ltd, United Kingdom, 1997. Hardback. Condition: New. Language: English. Brand new Book. This book is designed to serve as a textbook for advanced undergraduate and beginning graduate students who seek a rigorous yet accessible introduction to the modern...



How to Solve Mathematical Problems (Paperback)

Dover Publications Inc., United States, 1995. Paperback. Condition: New. New edition. Language: English. Brand new Book. If you've ever tried to solve mathematical problems without any idea how to go about it, this book is for you. It will improve your ability...



Scientific and Applied Pharmacognosy: Intended for the Use of Students in Pharmacy, as a Hand Book for Pharmacists, and as a Reference Book for Food and Drug Analysts and Pharmacologists (Hardback)

Arkose Press, United States, 2015. Hardback. Condition: New. Language: English . Brand New Book ***** Print on Demand *****.This work has been selected by scholars as being culturally important, and is part of the knowledge base of civilization as we know it....



The Tabernacle or the Gospel According to Moses (Hardback)

Wentworth Press, United States, 2019. Hardback. Condition: New. Language: English. Brand new Book. This work has been selected by scholars as being culturally important, and is part of the knowledge base of civilization as we know it. This work was reproduced from...



Introduction to Quantitative Finance: A Math Tool Kit (Hardback)

MIT Press Ltd, United States, 2010. Hardback. Condition: New. Language: English. Brand new Book. An introduction to many mathematical topics applicable to quantitative finance that teaches how to "think in mathematics" rather than simply do mathematics by rote. This text offers an accessible...