

The science of algorithmic trading and portfolio management / Robert Kissell

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Abstrak

The science of algorithmic trading and portfolio management, with its emphasis on algorithmic trading processes and current trading models, sits apart from others of its kind. Robert Kissell, the first author to discuss algorithmic trading across the various asset classes, provides key insights into ways to develop, test, and build trading algorithms.

This valuable book summarizes market structure, the formation of prices, and how different participants interact with one another, including bluffing, speculating, and gambling. Portfolio management topics, including quant factors and black box models, are discussed, and an accompanying website includes examples, data sets supplementing exercises in the book, and large projects