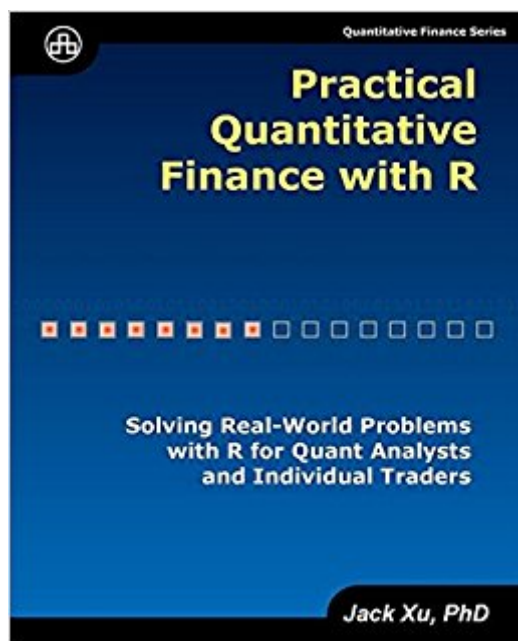


The book was found

Practical Quantitative Finance With R: Solving Real-World Problems With R For Quant Analysts And Individual Traders



Synopsis

The book "Practical Quantitative Finance with R – Solving Real-World Problems with R for Quant Analysts and Individual Traders" provides a complete explanation of R programming in quantitative finance. It demonstrates how to prototype quant models and backtest trading strategies. It pays special attention to creating business applications and reusable R libraries that can be directly used to solve real-world problems in quantitative finance. The book contains:

a) Overview of R programming, user-defined functions, and R packages, which is necessary to create finance applications. b) Step-by-step approaches to create a variety of 2D/3D charts, stock charts, and technical indicators with the basic R and custom R packages. c) Introduction to free market data retrieval from online data sources using R. These market data include EOD, real-time intraday, interest rate, foreign exchange rate, and option-chain data. d) Detailed procedures to price equity options and fixed-income instruments, including European/American/Barrier options, bonds, and CDS, as well as related topics such as cash flows, term structures, yield curves, discount factors, and zero-coupon bonds. e) Introduction to linear analysis, time series analysis, and machine learning in finance, which covers linear regression, PCA, ARIMA, GARCH, KNN, random forest, SVM, and neural networks. f) In-depth descriptions of trading strategy development and backtesting, including strategies for single stock trading, stock pairs trading, and trading for multi-asset portfolios. g) Introduction to portfolio optimization based on the mean-variance and mean-CVaR methods

Book Information

Paperback: 420 pages

Publisher: UniCAD, Inc. (August 12, 2016)

Language: English

ISBN-10: 0979372577

ISBN-13: 978-0979372575

Product Dimensions: 7.5 x 0.9 x 9.2 inches

Shipping Weight: 1.5 pounds (View shipping rates and policies)

Average Customer Review: Be the first to review this item

Best Sellers Rank: #2,325,846 in Books (See Top 100 in Books) #98 in Books > Business & Money > Finance > Financial Engineering #242 in Books > Business & Money > Finance > Financial Risk Management #13338 in Books > Computers & Technology > Programming >

Customer Reviews

Dr. Jack Xu has a PhD in theoretical physics. He has over 20 years programming experience in Basic, Fortran, C, C++, R, Python, Matlab, C#, and WPF, specializing in numerical computation methods, algorithms, physical modeling, computer aided design tools, graphical user interfaces, 3D graphics, and database systems. In recent years, he works as a quantitative analyst and developer on Wall Street and is responsible for quantitative analysis, back-testing, trading strategy development, and real-time trading system design and implementation.

[Download to continue reading...](#)

Practical Quantitative Finance with R: Solving Real-World Problems with R for Quant Analysts and Individual Traders Best Practices for Equity Research Analysts: Essentials for Buy-Side and Sell-Side Analysts (Professional Finance & Investment) 150 Most Frequently Asked Questions on Quant Interviews (Pocket Book Guides for Quant Interviews) Quantitative Finance: Back to Basic Principles (Applied Quantitative Finance) Hawaii Real Estate Wholesaling Residential Real Estate Investor & Commercial Real Estate Investing: Learn to Buy Real Estate Finance Hawaii Homes & Find Wholesale Real Estate Houses in Hawaii My Life as a Quant: Reflections on Physics and Finance GMAT Advanced Quant: 250+ Practice Problems & Bonus Online Resources (Manhattan Prep GMAT Strategy Guides) The Real Book of Real Estate: Real Experts. Real Stories. Real Life. Prostate Problems Home Remedies, How To Fight Prostate Problems At Home, Get Rid Of Prostate Problems Fast!: Back On Track - Fighting Prostate Problems At Home Real Estate Finance & Investments (Real Estate Finance and Investments) Recorder Express (Soprano Recorder Method for Classroom or Individual Use): Soprano Recorder Method for Classroom or Individual Use, Book & CD Recorder Express (Soprano Recorder Method for Classroom or Individual Use): Soprano Recorder Method for Classroom or Individual Use, Book, CD & Game Code How To Analyze Bank Financial Statements: A concise practical guide for analysts and investors SPECIFICATIONS OF INTRODUCTION TO PHARMACOKINETICS AND PHARMACODYNAMICS: THE QUANTITATIVE BASIS OF DRUG THERAPY : THE QUANTITATIVE BASIS OF DRUG THERAPY 1ST EDITION (PAPERBACK) GMAT Official Guide 2018 Quantitative Review: Book + Online (Official Guide for Gmat Quantitative Review) Personal Finance: Budgeting and Saving Money (FREE Bonuses Included) (Finance, Personal Finance, Budget, Budgeting, Budgeting Money, Save Money, Saving Money, Money) Practical Problems in Mathematics for Heating and Cooling Technicians (Practical Problems In Mathematics Series) Problems and Solutions in

Mathematical Finance: Stochastic Calculus (The Wiley Finance Series) Practical Problems in
Mathematics for Welders (Practical Problems In Mathematics Series) Practical Problems in
Mathematics for Electricians (Practical Problems In Mathematics Series)

[Contact Us](#)

[DMCA](#)

[Privacy](#)

[FAQ & Help](#)