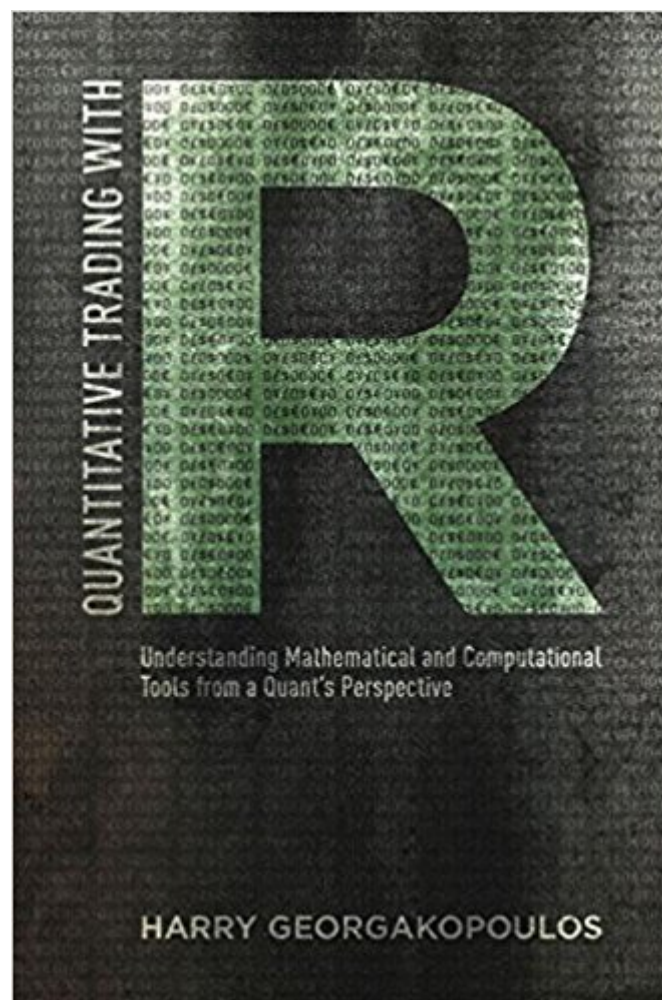




The book was found

Quantitative Trading With R: Understanding Mathematical And Computational Tools From A Quant's Perspective



Synopsis

Quantitative Finance with R offers a winning strategy for devising expertly-crafted and workable trading models using the R open source programming language, providing readers with a step-by-step approach to understanding complex quantitative finance problems and building functional computer code.

Book Information

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Customer Reviews

"Through the lens of an expert practitioner, Harry provides a treatise on how to develop a robust quantitative trading strategy using 'R'. This is the first book written that has covered the ability of 'R' software to provide the infrastructure for an algorithmic trading system. Harry has written an instant classic that the professional and novice will find inherently useful. There is an inordinate amount of working 'R' code that the reader can deploy instantly or lever to develop more exotic functions and scripts. With this book, there is no need for expensive software development or a MATLAB license. Download the R software and you can begin building profitable strategies immediately. Harry has spawned an entire new generation of hedge fund managers with this seminal work." - Ed Zarek, Quantitative Options Trader, Chicago Volatility Group

"This is a superb text for aspiring quantitative traders. Financial math and computing concepts are introduced and developed simultaneously. The text guides readers through a set of R programming exercises that culminate in several data-based trading strategies. The conversational writing style and practitioner perspective will resonate with many readers." - Steven Todd, Associate Dean for Faculty and Research, Former Finance Department Chairperson, and Associate Professor Finance, Quinlan School of Business, Loyola

University Chicago "Quantitative Trading with R translates complicated topics into straightforward concepts. I'm using it as a reference and Belvedere has already incorporated some of the material into our classes." - Thomas Hutchinson, Managing Partner, Belvedere Trading, LLC

Harry Georgakopoulos is a Professor of Quantitative Finance at Loyola University and Quantitative Trader at XR Trading, LLC. He has been working as a quantitative trader in Chicago, IL in the high frequency space since 2007. Prior to that, he was employed at Motorola and Andrew Corp. as an Electrical Engineer, where he designed and tested microwave transceivers for 3G mobile technologies, as well as at Milliman where he served as a Quantitative Financial Consultant. His main area of expertise is in the research and development of high-frequency, automated trading systems for futures and equities. He received his PhD in Financial Mathematics from The University of Chicago.

While this book covers excellent material related to quantitative trading, it suffers from several problems. First and foremost, it suffers from the ever increasingly common problem of poor editing. Function names are misspelled, variables names are mismatched between code and text, and figures are referenced by the wrong number. Code, tables and figures are often referred to as "below" when they aren't, and there are no numbers and multiple figures per page. Really amateur stuff. As far as the content goes, it swings to wildly between overly simplified and ridiculously complex. For example, the introduction to statistics spends way too much time using the mean as an example, but then proceeds to a detailed yet too difficult description of bias, before abruptly pivoting to variance and variance-bias trade off in just a few lines. The R code examples are well motivated but no one should fall for the authors pretense of this being accessible to beginners. Although well formed (if not always best written), the code is not described in sufficient detail in text. Overall, this book could have used another round of editing and maybe 50 pages of additional material in the early chapters. Also, some of the later material should have been reworked and marketed to intermediate to advanced programmers with at least some background in quantitative finance.

This book provides a basic introduction to quantitative finance in the R language. The material really covers a very cursory set of information across a broad swath of topics (1. how to write R code, 2. import/export data in R, 3. basic statistics/time series concepts, 4. basic backtesting/strategy testing, etc.). Beyond authoring an introduction book to this subject, I suspect the author's intent was to create a usable book that would accompany his teachings of quantitative finance @ Loyola

University of Chicago. It's an understandable and common occurrence that professors often write books (bought by their students). Perhaps, it is even more needed in this area given the dearth of books in this topic. Motivations aside, I think this book will be finished quickly by any intermediate-advanced R quants. Certainly an intermediate-advanced quant might pick up a few tricks along the way. But I think the most use of this book will come from relative newcomers. This book provides a nice roadmap or framework for introducing the various components that typify a quant trader's workflow (quantmod, dplyr, quantstrat, xlsx, etc.), which a reader can then expand upon in their own right. However, given the wide scope of material the book touches upon, there is a lack of density, examples, and depth in any particular area. It would really take 2-3x the material to cover each subject far more in-depth (to my personal liking). I agree with another reviewer's comments who wishes the author had produced a book only focused on the heart of developing/executing quantitative strategies (case by case examples) with an assumption that the reader had a basic R framework/stats background, rather than authoring a more generalist R book aimed at introductory quant. Truthfully, no such book exists and it may be a few years until we see that book. Perhaps Mr. Georgakopoulos will continue to expand upon the book until future editions tackle each distinct area with the depth needed (wanted) by the more advanced user.

In the first 2 chapters I found a number of serious editing errors. The first program examples don't work as printed (although an experienced R coder can spot the problems fairly easily). Overall, nice content so far. But there is no link to the example programs (you have to type them by hand) and the book assumes you already have CSV files of the data in your disk (and in the proper format, with the right features/variables, etc). Hopefully the rest of the book improves dramatically. Because I want to like this book.

I would highly recommend this text to anyone with a strong statistics and mathematics background, but has almost no knowledge of finance and how to analyze financial data. The author is clear and concise, and the book is full of great examples. Each chapter starts with a premise and typically builds off of the last chapter. The author walks you through step-by-step to show you the ropes of empirical quantitative finance, and gives you information on all of the relevant packages and techniques being used in the industry. The only downside is that the book is not extremely thorough on all of the topics that are covered. For instance, the author does not go into detail on the theory of time series analysis and econometrics, but rather he gives you a good outline and starting place for researching these topics on your own. I am a master's student in an economics and statistics

program and my only finance knowledge are the two finance courses I took in undergrad. I bought this book because I just started a job at a fund to build quantitative trading strategies. I can't tell you how much this book has truly helped me out. It is the bible at this point in my life.

This book is amazing. It teaches you both R programming and financial modeling. Also, the math, statistics, and finance theories are combined in a very smart way with applications and examples of models and algorithms. Using the information in this book, I was able to build a daily trading strategy in R. I also learned the essential tactics and strategies that we need to implement before we can use any algorithms in real trading. I highly recommend this book for graduate students, quant traders, and anyone looking for knowledge in the field of financial modeling.

Watching stocks for a while. New to R. New to Quantitative Trading. That being said, I loved this book. If you are fluent in any these, definitely not the book for you. From my standpoint, it offers a comprehensive intro into all of these which allows you to start developing your own strategies once your done. You can pretty much find all the information included online; however, it was nice to have it one place.

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