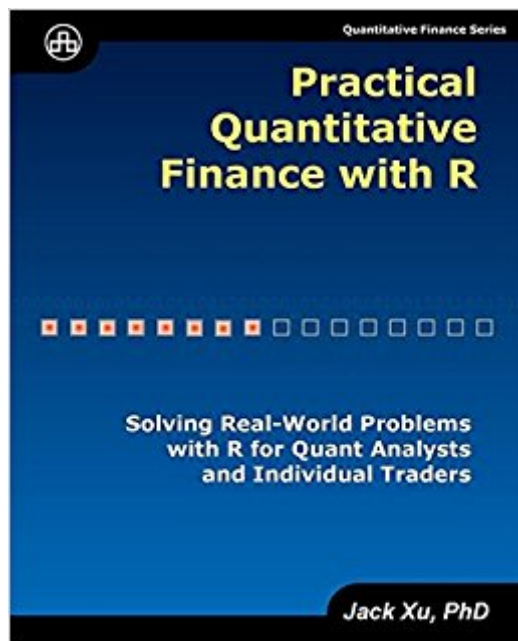


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Practical Quantitative Finance With R: Solving Real-World Problems With R For Quant Analysts And Individual Traders



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

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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.

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