

Applied quantitative methods for trading and investment [

Dunis, Christian Laws, Jason Naïm, Patrick

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Monografía

This book provides a manual on quantitative financial analysis. Focusing on advanced methods for modelling financial markets in the context of practical financial applications, it will cover data, software and techniques that will enable the reader to implement and interpret quantitative methodologies, specifically for trading and investment. Includes contributions from an international team of academics and quantitative asset managers from Morgan Stanley, Barclays Global Investors, ABN AMRO and Credit Suisse First Boston.Fills the gap for a book on applied quantitative investment

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