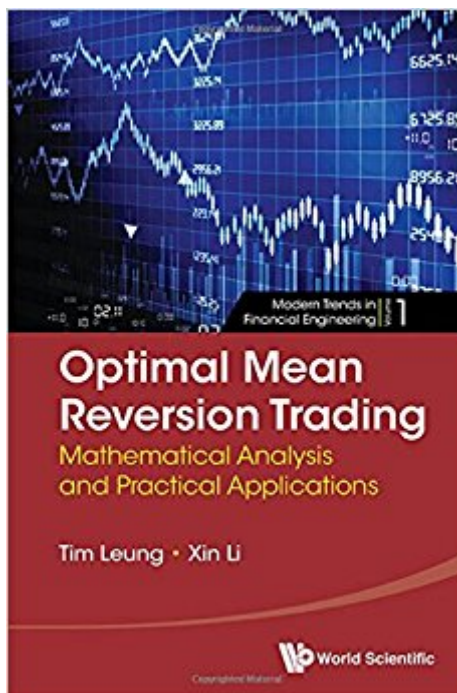




Ebook Directory
the best source of ebook

The book was found

Optimal Mean Reversion Trading: Mathematical Analysis And Practical Applications (Modern Trends In Financial Engineering)



Synopsis

Optimal Mean Reversion Trading: Mathematical Analysis and Practical Applications provides a systematic study to the practical problem of optimal trading in the presence of mean-reverting price dynamics. It is self-contained and organized in its presentation, and provides rigorous mathematical analysis as well as computational methods for trading ETFs, options, futures on commodities or volatility indices, and credit risk derivatives. This book offers a unique financial engineering approach that combines novel analytical methodologies and applications to a wide array of real-world examples. It extracts the mathematical problems from various trading approaches and scenarios, but also addresses the practical aspects of trading problems, such as model estimation, risk premium, risk constraints, and transaction costs. The explanations in the book are detailed enough to capture the interest of the curious student or researcher, and complete enough to give the necessary background material for further exploration into the subject and related literature. This book will be a useful tool for anyone interested in financial engineering, particularly algorithmic trading and commodity trading, and would like to understand the mathematically optimal strategies in different market environments. Readership: Doctoral and master's students, advanced undergraduates, practitioners, and researchers in financial engineering, with a particular interest or specialization in algorithmic trading (especially pairs trading) and ETFs, futures, commodities, volatility derivatives and credit risk.

Book Information

Series: Modern Trends in Financial Engineering

Hardcover: 220 pages

Publisher: World Scientific Publishing Company; 1st edition (January 13, 2016)

Language: English

ISBN-10: 9814725919

ISBN-13: 978-9814725910

Product Dimensions: 6.2 x 0.7 x 9.2 inches

Shipping Weight: 1.6 pounds (View shipping rates and policies)

Average Customer Review: Be the first to review this item

Best Sellers Rank: #1,663,917 in Books (See Top 100 in Books) #68 in [Books > Business & Money > Finance > Financial Engineering](#) #727 in [Books > Business & Money > Investing > Analysis & Strategy](#) #1333 in [Books > Science & Math > Mathematics > Mathematical Analysis](#)

Customer Reviews

Professor Tim Leung is an Associate Professor in the Department of Applied Mathematics and the Director of the Computational Finance & Risk Management (CFRM) program. Professor Leung obtained his PhD in Operations Research & Financial Engineering at Princeton University. He was previously an Assistant Professor in the Department of Applied Mathematics & Statistics at Johns Hopkins University and in the Department of Industrial Engineering & Operations Research at Columbia University. Professor Leung's research areas are Financial Mathematics and Optimal Stochastic Control. He has worked on a variety of problems, such as derivatives pricing, algorithmic trading, credit risk, executive compensation, and exchange-traded funds (ETFs). His research has been funded by the National Science Foundation (NSF), and published in numerous journal articles. He has written two books, respectively, on Optimal Mean Reversion Trading, and ETFs. In 2016, he won the Emerald Literati Network Award. Professor Leung is an Associate Editor of a number of journals, including SIAM Journal on Financial Math, Journal of Financial Engineering, Studies in Economics & Finance, High Frequency, and Digital Signal Processing. He is the founding editor of the book series, Modern Trends in Financial Engineering, that publishes monographs on important contemporary topics in theory and practice of Financial Mathematics & Engineering. Professor Leung regularly supervises PhD, MS, and undergraduate research projects, collaborates with academics, practitioners, and regulators, and he is active in conference organization. He is the Chair of the INFORMS Finance Section, and the Vice Chair of the SIAM Activity Group on Financial Mathematics & Engineering (SIAG-FME).

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

Optimal Mean Reversion Trading: Mathematical Analysis and Practical Applications (Modern Trends in Financial Engineering) Day Trading: Make Hundreds Daily Day Trading One Hour a Day: Day Trading: A detailed guide on day trading strategies, intraday trading, swing trading and ... Trading, Stock Trading, trader psychology) Trading: The Beginners Bible: Day Trading + Options Trading + Forex Trading + Stock Trading Beginners Guides to Get Quickly Started and Make Immediate Cash with Trading TRADING: Basic, Intermediate, Advanced and Tips & Tricks Guide to Crash It with Day Trading - Day Trading Bible (Day Trading, Trading Strategies, Option Trading, Forex, Binary Option, Penny Stock) Forex: Using Fundamental Analysis & Fundamental Trading Techniques to maximize your Gains. (Forex, Forex Trading, Forex Strategy, Forex Trading Strategies, ... Forex Trading Books, Trading Strategies) Forex Trading: PROVEN FOREX TRADING MONEY MAKING STRATEGY - JUST 15 MINUTES A DAY (Forex trading strategies, Fx trading strategies, forex

trading for beginners): For Beginning and Struggling Traders Trading Forex with Divergence on MT4 (Forex, Forex Trading, Forex Trading Method, Trading Strategies, Trade Divergences, Currency Trading Book 2) How to become a consistently profitable forex trader: Revealed! The Easy Trading Strategies, Forex, Forex trading for a living, Forex trading price action, trading psychology, trading in the zone Day Trading: Trading Guide: Make Money on Stocks, Options & Forex (Trading, Day Trading, Stock, Options, Trading Strategies) Forex Trading: The Basics Explained in Simple Terms (Bonus System incl. videos) (Forex, Forex for Beginners, Make Money Online, Currency Trading, Foreign ... Trading Strategies, Day Trading Book 1) FOREX TRADING: The Basics Explained in Simple Terms (Forex, Forex for Beginners, Make Money Online, Currency Trading, Foreign Exchange, Trading Strategies, Day Trading) MT4 High Probability Forex Trading Method (Forex, Forex Trading System, Forex Trading Strategy, Oil, Precious metals, Commodities, Stock Indices, Currency Trading Book 1) Trends in Hip-Hop Dance (Dance and Fitness Trends) (Dance & Fitness Trends) African Dance Trends (Dance and Fitness Trends) (Dance & Fitness Trends) Trends in Martial Arts (Dance and Fitness Trends) (Dance & Fitness Trends) FOREX Trading: A Simplified Guide To Maximizing Profits, Minimizing Losses and How to Use Fundamental Analysis & Trading Techniques to Thrive in a Bear ... For Beginners, Forex Trading Strategies) Options Trading For Beginners: Learn How To Get Started and Make Money With Options Trading ÃÃ Ã Stock Options - Binary Options ÃÃ Ã Index Options ÃÃ Ã Currency ... ÃÃ Ã ETF (Options Trading - Finance - Money) Crypto Trading 101: Getting Involved - How to start trading Cryptocurrency (Trading, Smart Investing, Altcoin, Cryptocurrency, Newbie guide, Longterm profit for beginners) The Simple, Battle-Tested, Algorithmic Forex Trading Strategy: Master the dark art of profitable forex trading even if you have never traded a single dollar or lost thousands in hobby trading Building Winning Algorithmic Trading Systems, + Website: A Trader's Journey From Data Mining to Monte Carlo Simulation to Live Trading (Wiley Trading)

[Contact Us](#)

[DMCA](#)

[Privacy](#)

[FAQ & Help](#)