

Quantitative Trading With R By Harry Georgakopoulos

RECOGNIZING THE ARTIFICE WAYS TO GET THIS BOOK **QUANTITATIVE TRADING WITH R BY HARRY GEORGAKOPOULOS** IS ADDITIONALLY USEFUL. YOU HAVE REMAINED IN RIGHT SITE TO BEGIN GETTING THIS INFO. ACQUIRE THE QUANTITATIVE TRADING WITH R BY HARRY GEORGAKOPOULOS LINK THAT WE GIVE HERE AND CHECK OUT THE LINK.

YOU COULD BUY GUIDE QUANTITATIVE TRADING WITH R BY HARRY GEORGAKOPOULOS OR GET IT AS SOON AS FEASIBLE. YOU COULD QUICKLY DOWNLOAD THIS QUANTITATIVE TRADING WITH R BY HARRY GEORGAKOPOULOS AFTER GETTING DEAL. SO, FOLLOWING YOU REQUIRE THE EBOOK SWIFTLY, YOU CAN STRAIGHT GET IT. ITS CONSEQUENTLY AGREED SIMPLE AND THUS FATS, ISNT IT? YOU HAVE TO FAVOR TO IN THIS HEAVENS

DATA AND APPLICATIONS SECURITY XVII - SABRINA DE CAPITANI DI VIMERCATI 2006-04-11

SECURITY AND PRIVACY ARE PARAMOUNT CONCERNS IN INFORMATION PROCESSING SYSTEMS, WHICH ARE VITAL TO BUSINESS, GOVERNMENT AND MILITARY OPERATIONS AND, INDEED, SOCIETY ITSELF. MEANWHILE, THE EXPANSION OF THE INTERNET AND ITS CONVERGENCE WITH TELECOMMUNICATION NETWORKS ARE PROVIDING INCREDIBLE CONNECTIVITY, MYRIAD APPLICATIONS AND, OF COURSE, NEW THREATS. DATA AND APPLICATIONS SECURITY XVII: STATUS AND PROSPECTS DESCRIBES ORIGINAL RESEARCH RESULTS, PRACTICAL EXPERIENCES AND INNOVATIVE IDEAS, ALL FOCUSED ON MAINTAINING SECURITY AND PRIVACY IN INFORMATION PROCESSING SYSTEMS AND APPLICATIONS THAT PERVADE CYBERSPACE. THE AREAS OF COVERAGE INCLUDE: -INFORMATION WARFARE, -INFORMATION ASSURANCE, -SECURITY AND PRIVACY, -AUTHORIZATION AND ACCESS CONTROL IN DISTRIBUTED SYSTEMS, -SECURITY TECHNOLOGIES FOR THE INTERNET, -ACCESS CONTROL MODELS AND TECHNOLOGIES, -DIGITAL FORENSICS. THIS BOOK IS THE SEVENTEENTH VOLUME IN THE SERIES PRODUCED BY THE INTERNATIONAL FEDERATION FOR INFORMATION PROCESSING (IFIP) WORKING GROUP 11.3 ON DATA AND APPLICATIONS SECURITY. IT PRESENTS A SELECTION OF TWENTY-SIX UPDATED AND EDITED PAPERS FROM THE SEVENTEENTH ANNUAL IFIP TC11 / WG11.3 WORKING CONFERENCE ON DATA AND APPLICATIONS SECURITY HELD AT ESTES PARK, COLORADO, USA IN AUGUST 2003, TOGETHER WITH A REPORT ON THE CONFERENCE KEYNOTE SPEECH AND A SUMMARY OF THE CONFERENCE PANEL. THE CONTENTS DEMONSTRATE THE RICHNESS AND VITALITY OF THE DISCIPLINE, AND OTHER DIRECTIONS FOR FUTURE RESEARCH IN DATA AND APPLICATIONS SECURITY. DATA AND APPLICATIONS SECURITY XVII: STATUS AND PROSPECTS IS AN INVALUABLE RESOURCE FOR INFORMATION ASSURANCE RESEARCHERS, FACULTY MEMBERS AND GRADUATE STUDENTS, AS WELL AS FOR INDIVIDUALS ENGAGED IN RESEARCH AND DEVELOPMENT IN THE INFORMATION TECHNOLOGY SECTOR.

HOW I BECAME A QUANT - RICHARD R. LINDSEY 2011-01-11

PRaise FOR HOW I BECAME A QUANT "LED BY TWO TOP-NOTCH QUANTS, RICHARD R. LINDSEY AND BARRY SCHACHTER, HOW I BECAME A QUANT DETAILS THE QUIRKY WORLD OF QUANTITATIVE ANALYSIS THROUGH STORIES TOLD BY SOME OF TODAY'S MOST SUCCESSFUL QUANTS. FOR ANYONE WHO MIGHT HAVE THOUGHT OTHERWISE, THERE ARE ENGAGING PERSONALITIES BEHIND ALL THAT NUMBER CRUNCHING!" --IRA KAWALLER, KAWALLER & CO. AND THE KAWALLER FUND "A FUN AND FASCINATING READ. THIS BOOK TELLS THE STORY OF HOW ACADEMICS, PHYSICISTS, MATHEMATICIANS, AND OTHER SCIENTISTS BECAME PROFESSIONAL INVESTORS MANAGING BILLIONS." --DAVID A. KRELL, PRESIDENT AND CEO, INTERNATIONAL SECURITIES EXCHANGE "HOW I BECAME A QUANT SHOULD BE MUST READING FOR ALL STUDENTS WITH A QUANTITATIVE APTITUDE. IT PROVIDES FASCINATING EXAMPLES OF THE DYNAMIC CAREER OPPORTUNITIES POTENTIALLY OPEN TO ANYONE WITH THE SKILLS AND PASSION FOR QUANTITATIVE ANALYSIS." --ROY D. HENRIKSSON, CHIEF INVESTMENT OFFICER, ADVANCED PORTFOLIO MANAGEMENT "QUANTS"--THOSE WHO DESIGN AND IMPLEMENT MATHEMATICAL MODELS FOR THE PRICING OF DERIVATIVES, ASSESSMENT OF RISK, OR PREDICTION OF MARKET MOVEMENTS--ARE THE BACKBONE OF TODAY'S INVESTMENT INDUSTRY. AS THE GREATER VOLATILITY OF CURRENT FINANCIAL MARKETS HAS DRIVEN INVESTORS TO SEEK SHELTER FROM INCREASING UNCERTAINTY, THE QUANT REVOLUTION HAS GIVEN PEOPLE THE OPPORTUNITY TO AVOID UNWANTED FINANCIAL RISK BY LITERALLY TRADING IT AWAY, OR MORE SPECIFICALLY, PAYING SOMEONE ELSE TO TAKE ON THE UNWANTED RISK. HOW I BECAME A QUANT REVEALS THE FACES BEHIND THE QUANT REVOLUTION, OFFERING YOU THE CHANCE TO LEARN FIRSTHAND WHAT IT'S LIKE TO BE A QUANT TODAY. IN THIS FASCINATING COLLECTION OF WALL STREET WAR STORIES, MORE THAN TWO DOZEN QUANTS DETAIL THEIR ROOTS, ROLES, AND CONTRIBUTIONS, EXPLAINING WHAT THEY DO AND HOW THEY DO IT, AS WELL AS OUTLINING THE SOMETIMES UNEXPECTED PATHS THEY HAVE FOLLOWED FROM THE HALLS OF ACADEMIA TO THE FRONT LINES OF AN INVESTMENT REVOLUTION.

ANALYZING FINANCIAL DATA AND IMPLEMENTING FINANCIAL MODELS USING R - CLIFFORD S. ANG 2021-06-23

THIS ADVANCED UNDERGRADUATE/GRADUATE TEXTBOOK TEACHES STUDENTS IN FINANCE AND ECONOMICS HOW TO USE R TO ANALYSE FINANCIAL DATA AND IMPLEMENT FINANCIAL MODELS. IT DEMONSTRATES HOW TO TAKE PUBLICALLY AVAILABLE DATA AND MANIPULATE, IMPLEMENT MODELS AND GENERATE OUTPUTS TYPICAL FOR PARTICULAR ANALYSES. A WIDE SPECTRUM OF TIMELY AND PRACTICAL ISSUES IN FINANCIAL MODELLING ARE COVERED INCLUDING RETURN AND RISK MEASUREMENT, PORTFOLIO MANAGEMENT, OPTION PRICING AND FIXED INCOME ANALYSIS. THIS NEW EDITION UPDATES AND EXPANDS UPON THE EXISTING MATERIAL PROVIDING UPDATED EXAMPLES AND NEW CHAPTERS ON EQUITIES, SIMULATION AND TRADING STRATEGIES, INCLUDING MACHINE LEARNINGS TECHNIQUES. SELECT DATA SETS ARE AVAILABLE ONLINE.

MATHEMATICS FOR FINANCE - MAREK CAPINSKI 2006-04-18

THIS TEXTBOOK CONTAINS THE FUNDAMENTALS FOR AN UNDERGRADUATE COURSE IN MATHEMATICAL FINANCE AIMED PRIMARILY AT STUDENTS OF MATHEMATICS. ASSUMING ONLY A BASIC KNOWLEDGE OF PROBABILITY AND CALCULUS, THE MATERIAL IS PRESENTED IN A MATHEMATICALLY RIGOROUS AND COMPLETE WAY. THE BOOK COVERS THE TIME VALUE OF MONEY, INCLUDING THE TIME STRUCTURE OF

INTEREST RATES, BONDS AND STOCK VALUATION; DERIVATIVE SECURITIES (FUTURES, OPTIONS), MODELLING IN DISCRETE TIME, PRICING AND HEDGING, AND MANY OTHER CORE TOPICS. WITH NUMEROUS EXAMPLES, PROBLEMS AND EXERCISES, THIS BOOK IS IDEALLY SUITED FOR INDEPENDENT STUDY.

NEW WAYS OF WORKING - NATHALIE MITEV 2021-02-22

THIS VOLUME FOCUSES ON NEW WAYS OF WORKING, AND EXPLORES IMPLICATIONS OF THESE NEW PRACTICES WITH A PARTICULAR EMPHASIS ON THE PLACE OCCUPIED BY TECHNOLOGY, MATERIALITY AND BODIES WITHIN CONTEMPORARY WORKING CONFIGURATIONS. IT DRAWS TOGETHER AN INTERNATIONAL RANGE OF SCHOLARS TO EXAMINE DIVERSE SUBJECTS SUCH AS: THE GIG ECONOMY, SOCIAL MEDIA AS A WORK SPACE, THE ROLE OF MATERIALITY IN LIVING LABS, MANAGERIAL TECHNIQUES AND ORGANIZATIONAL LEGITIMACY. DRAWING ON GLOBAL PERSPECTIVES, FROM FRANCE TO NIGERIA, THIS BOOK PRESENTS A FASCINATING EXAMINATION OF THE MANY NEW WAYS PEOPLE ARE WORKING, AND RELATING TO THEIR WORK. PART OF THE ESTEEMED TECHNOLOGY, WORK AND GLOBALIZATION SERIES, THIS BOOK IS VALUABLE READING FOR SCHOLARS WORKING ON ORGANIZATIONAL STUDIES, ETHNOGRAPHY, TECHNOLOGY MANAGEMENT, AND MANAGEMENT MORE GENERALLY.

QUANTITATIVE MOMENTUM - WESLEY R. GRAY 2016-10-03

THE INDIVIDUAL INVESTOR'S COMPREHENSIVE GUIDE TO MOMENTUM INVESTING QUANTITATIVE MOMENTUM BRINGS MOMENTUM INVESTING OUT OF WALL STREET AND INTO THE HANDS OF INDIVIDUAL INVESTORS. IN HIS LAST BOOK, QUANTITATIVE VALUE, AUTHOR WES GRAY BROUGHT SYSTEMATIC VALUE STRATEGY FROM THE HEDGE FUNDS TO THE MASSES; IN THIS BOOK, HE DOES THE SAME FOR MOMENTUM INVESTING, THE SYSTEM THAT HAS BEEN SHOWN TO BEAT THE MARKET AND REGULARLY ENRICHES THE COFFERS OF WALL STREET'S MOST SOPHISTICATED INVESTORS. FIRST, YOU'LL LEARN WHAT MOMENTUM INVESTING IS NOT: IT'S NOT 'GROWTH' INVESTING, NOR IS IT AN ESOTERIC ACADEMIC CONCEPT. YOU MAY HAVE SEEN IT USED FOR ASSET ALLOCATION, BUT THIS BOOK DETAILS THE WAYS IN WHICH MOMENTUM STANDS ON ITS OWN AS A STOCK SELECTION STRATEGY, AND GIVES YOU THE EXPERT INSIGHT YOU NEED TO MAKE IT WORK FOR YOU. YOU'LL DIG INTO ITS BEHAVIORAL PSYCHOLOGY ROOTS, AND DISCOVER THE KEY TACTICS THAT ARE BRINGING BOTH INSTITUTIONAL AND INDIVIDUAL INVESTORS FLOCKING INTO THE MOMENTUM FOLD. SYSTEMATIC INVESTMENT STRATEGIES ALWAYS SEEM TO LOOK GOOD ON PAPER, BUT MANY FALL DOWN IN PRACTICE. MOMENTUM INVESTING IS ONE OF THE FEW SYSTEMATIC STRATEGIES WITH LEGS, WITHSTANDING THE TEST OF TIME AND THE RIGOR OF ACADEMIC INVESTIGATION. THIS BOOK PROVIDES INVALUABLE GUIDANCE ON CONSTRUCTING YOUR OWN MOMENTUM STRATEGY FROM THE GROUND UP. LEARN WHAT MOMENTUM IS AND IS NOT DISCOVER HOW MOMENTUM CAN BEAT THE MARKET TAKE MOMENTUM BEYOND ASSET ALLOCATION INTO STOCK SELECTION ACCESS THE TOOLS THAT EASE DIY IMPLEMENTATION THE LARGE WALL STREET HEDGE FUNDS TEND TO PORTRAY THEMSELVES AS THE SOPHISTICATED ELITE, BUT MOMENTUM INVESTING ALLOWS YOU TO 'BORROW' ONE OF THEIR TOP STRATEGIES TO ENRICH YOUR OWN PORTFOLIO. QUANTITATIVE MOMENTUM IS THE INDIVIDUAL INVESTOR'S GUIDE TO BOOSTING MARKET SUCCESS WITH A ROBUST MOMENTUM STRATEGY.

QUANTITATIVE TRADING WITH R - HARRY GEORGAKOPOULOS 2015-02-02

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.

QUANTITATIVE TRADING - XIN GUO 2017-01-06

THE FIRST PART OF THIS BOOK DISCUSSES INSTITUTIONS AND MECHANISMS OF ALGORITHMIC TRADING, MARKET MICROSTRUCTURE, HIGH-FREQUENCY DATA AND STYLIZED FACTS, TIME AND EVENT AGGREGATION, ORDER BOOK DYNAMICS, TRADING STRATEGIES AND ALGORITHMS, TRANSACTION COSTS, MARKET IMPACT AND EXECUTION STRATEGIES, RISK ANALYSIS, AND MANAGEMENT. THE SECOND PART COVERS MARKET IMPACT MODELS, NETWORK MODELS, MULTI-ASSET TRADING, MACHINE LEARNING TECHNIQUES, AND NONLINEAR FILTERING. THE THIRD PART DISCUSSES ELECTRONIC MARKET MAKING, LIQUIDITY, SYSTEMIC RISK, RECENT DEVELOPMENTS AND DEBATES ON THE SUBJECT.

QUANTITATIVE EQUITY PORTFOLIO MANAGEMENT - LUDWIG B CHINCARINI 2010-08-18

QUANTITATIVE EQUITY PORTFOLIO MANAGEMENT BRINGS THE ORDERLY STRUCTURE OF FUNDAMENTAL ASSET MANAGEMENT TO THE OFTEN-CHAOTIC WORLD OF ACTIVE EQUITY MANAGEMENT. STRAIGHTFORWARD AND ACCESSIBLE, IT PROVIDES YOU WITH NUTS-AND-BOLTS DETAILS FOR SELECTING AND AGGREGATING FACTORS, BUILDING A RISK MODEL, AND MUCH MORE.

PATHOGEN AND MICROBIAL CONTAMINATION MANAGEMENT IN MICROPROPAGATION - ALAN C. CASSELLS 1997-10-31

THIS BOOK IS BASED MAINLY ON INVITED AND OFFERED PAPERS PRESENTED AT THE SECOND INTERNATIONAL SYMPOSIUM ON BACTERIAL AND BACTERIA-LIKE CONTAMINANTS OF PLANT TISSUE CULTURES HELD AT UNIVERSITY COLLEGE, CORK, IRELAND IN SEPTEMBER 1996, WITH ADDITIONAL INVITED PAPERS. THE FIRST INTERNATIONAL SYMPOSIUM ON BACTERIAL AND BACTERIA-LIKE CONTAMINANTS OF

PLANT TISSUE CULTURES WAS HELD AT THE SAME VENUE IN 1987 AND WAS PUBLISHED AS ACTA HORTICULTURAE VOLUME 225, 1988. IN THE INTERVENING YEARS THERE HAVE BEEN CONSIDERABLE ADVANCES IN BOTH PLANT DISEASE DIAGNOSTICS AND IN THE DEVELOPMENT OF STRUCTURED APPROACHES TO THE MANAGEMENT OF DISEASE AND MICROBIAL CONTAMINATION IN MICROPROPAGATION. THESE APPROACHES HAVE CENTRED ON ATTEMPTS TO SEPARATE, SPATIALLY, THE PROBLEMS OF DISEASE TRANSMISSION AND LABORATORY CONTAMINATION. DISEASE-CONTROL IS BEST ACHIEVED BY ESTABLISHING PATHOGEN-FREE CULTURES WHILE LABORATORY CONTAMINATION IS BASED ON SUBSEQUENT GOOD WORKING PRACTICE. CONTROL OF LOSSES DUE TO PATHOGENS AND MICROBIAL CONTAMINATION IN VITRO ADDRESSES, ARGUABLY, THE MOST IMPORTANT CAUSES OF LOSSES IN THE INDUSTRY; NEVERTHELESS, LOSSES AT AND POST ESTABLISHMENT CAN ALSO BE CONSIDERABLE DUE TO POOR QUALITY MICROPLANTS OR MICRO-SHOOTS. IN THIS SYMPOSIUM, A HOLISTIC APPROACH TO PATHOGEN AND MICROBIAL CONTAMINATION CONTROL IS EVIDENT WITH THE RECOGNITION THAT MICROPROPAGATORS MUST ADDRESS PATHOGEN AND MICROBIAL CONTAMINATION IN VITRO, AND DISEASES AND MICROPLANT FAILURE AT ESTABLISHMENT. THERE IS INCREASING INTEREST IN ESTABLISHING BENEFICIAL BACTERIAL AND MYCORRHIZAL ASSOCIATION WITH MICROPLANTS IN VITRO AND IN VIVO.

ENGINEERING ECONOMICS FOR AVIATION AND AEROSPACE - BJJAN VASIGH 2016-12-08

FOR ALL ENGINEERS AND PRACTITIONERS, IT IS ESSENTIAL TO HAVE A FUNDAMENTAL UNDERSTANDING OF COST STRUCTURE, ESTIMATING CASH FLOWS, AND EVALUATING ALTERNATIVE PROJECTS AND DESIGNS ON AN ECONOMIC BASIS. ENGINEERING ECONOMICS FOR AVIATION AND AEROSPACE PROVIDES THE TOOLS AND TECHNIQUES NECESSARY FOR ENGINEERS TO ECONOMICALLY EVALUATE THEIR PROJECTS AND CHOICES. THE FOCUS OF THIS BOOK IS ON A COMPREHENSIVE UNDERSTANDING OF THE THEORY AND PRACTICAL APPLICATIONS OF ENGINEERING ECONOMICS. IT EXPLAINS AND DEMONSTRATES THE PRINCIPLES AND TECHNIQUES OF ENGINEERING ECONOMICS AND FINANCIAL ANALYSIS AS APPLIED TO THE AVIATION AND AEROSPACE INDUSTRIES. TIME VALUE OF MONEY, INTEREST FACTORS, AND SPREADSHEET FUNCTIONS ARE USED TO EVALUATE THE CASH FLOWS ASSOCIATED WITH A SINGLE PROJECT OR MULTIPLE PROJECTS. THE ALTERNATIVE ENGINEERING ECONOMICS TOOLS AND TECHNIQUES ARE UTILIZED IN SEPARATE CHAPTERS TO EVALUATE THE ATTRACTIVENESS OF A SINGLE PROJECT OR TO SELECT THE BEST OF MULTIPLE ALTERNATIVES. MOST OF THE ENGINEERING ECONOMICS AND FINANCIAL MATHEMATICS BOOKS AVAILABLE IN THE MARKET TAKE EITHER A PURE THEORETICAL APPROACH OR OFFER LIMITED APPLICATIONS. THIS BOOK INCORPORATES BOTH APPROACHES, PROVIDING STUDENTS OF AVIATION AND INDUSTRIAL ECONOMICS, AS WELL AS PRACTITIONERS, WITH THE NECESSARY MATHEMATICAL KNOWLEDGE TO EVALUATE ALTERNATIVES ON AN ECONOMIC BASIS.

QUANTITATIVE INVESTMENT PORTFOLIO ANALYTICS IN R - JAMES PICERNO 2018-06-18

R IS A FREE, OPEN SOURCE PROGRAMMING LANGUAGE THAT'S BECOME A POPULAR STANDARD FOR FINANCIAL AND ECONOMIC ANALYSIS. QUANTITATIVE INVESTMENT PORTFOLIO ANALYTICS IN R IS YOUR GUIDE TO GETTING STARTED WITH MODELING PORTFOLIO RISK AND RETURN IN R. EVEN IF YOU HAVE NO EXPERIENCE WITH THE SOFTWARE, YOU'LL BE FLUENT IN R AT A BASIC LEVEL AFTER READING THIS SHORT PRIMER. THE CHAPTERS PROVIDE STEP-BY-STEP INSTRUCTIONS FOR TAPPING INTO R'S POWERFUL CAPABILITIES FOR PORTFOLIO ANALYTICS.

HANDBOOK OF DATABASE SECURITY - MICHAEL GERTZ 2007-12-03

HANDBOOK OF DATABASE SECURITY: APPLICATIONS AND TRENDS PROVIDES AN UP-TO-DATE OVERVIEW OF DATA SECURITY MODELS, TECHNIQUES, AND ARCHITECTURES IN A VARIETY OF DATA MANAGEMENT APPLICATIONS AND SETTINGS. IN ADDITION TO PROVIDING AN OVERVIEW OF DATA SECURITY IN DIFFERENT APPLICATION SETTINGS, THIS BOOK INCLUDES AN OUTLINE FOR FUTURE RESEARCH DIRECTIONS WITHIN THE FIELD. THE BOOK IS DESIGNED FOR INDUSTRY PRACTITIONERS AND RESEARCHERS, AND IS ALSO SUITABLE FOR ADVANCED-LEVEL STUDENTS IN COMPUTER SCIENCE.

PROCEEDINGS OF THE 21ST EANN (ENGINEERING APPLICATIONS OF NEURAL NETWORKS) 2020 CONFERENCE - LAZAROS ILIADIS 2020-05-27

THIS BOOK GATHERS THE PROCEEDINGS OF THE 21ST ENGINEERING APPLICATIONS OF NEURAL NETWORKS CONFERENCE, WHICH IS SUPPORTED BY THE INTERNATIONAL NEURAL NETWORKS SOCIETY (INNS). ARTIFICIAL INTELLIGENCE (AI) HAS BEEN FOLLOWING A UNIQUE COURSE, CHARACTERIZED BY ALTERNATING GROWTH SPURTS AND "AI WINTERS." TODAY, AI IS AN ESSENTIAL COMPONENT OF THE FOURTH INDUSTRIAL REVOLUTION AND ENJOYING ITS HEYDAY. FURTHER, IN SPECIFIC AREAS, AI IS CATCHING UP WITH OR EVEN OUTPERFORMING HUMAN BEINGS. THIS BOOK OFFERS A COMPREHENSIVE GUIDE TO AI IN A VARIETY OF AREAS, CONCENTRATING ON NEW OR HYBRID AI ALGORITHMIC APPROACHES WITH ROBUST APPLICATIONS IN DIVERSE SECTORS. ONE OF THE ADVANTAGES OF THIS BOOK IS THAT IT INCLUDES ROBUST ALGORITHMIC APPROACHES AND APPLICATIONS IN A BROAD SPECTRUM OF SCIENTIFIC FIELDS, NAMELY THE USE OF CONVOLUTIONAL NEURAL NETWORKS (CNNs), DEEP LEARNING AND LSTM IN ROBOTICS/MACHINE VISION/ENGINEERING/IMAGE PROCESSING/MEDICAL SYSTEMS/THE ENVIRONMENT; MACHINE LEARNING AND META LEARNING APPLIED TO NEUROBIOLOGICAL MODELING/OPTIMIZATION; STATE-OF-THE-ART HYBRID SYSTEMS; AND THE ALGORITHMIC FOUNDATIONS OF ARTIFICIAL NEURAL NETWORKS.

RESEARCH DESIGN - JOHN W. CRESWELL 2017-11-27

THIS BEST-SELLING TEXT PIONEERED THE COMPARISON OF QUALITATIVE, QUANTITATIVE, AND MIXED METHODS RESEARCH DESIGN. FOR ALL THREE APPROACHES, JOHN W. CRESWELL AND NEW CO-AUTHOR J. DAVID CRESWELL INCLUDE A PRELIMINARY CONSIDERATION OF PHILOSOPHICAL ASSUMPTIONS, KEY ELEMENTS OF THE RESEARCH PROCESS, A REVIEW OF THE LITERATURE, AN ASSESSMENT OF THE USE OF THEORY IN RESEARCH APPLICATIONS, AND REFLECTIONS ABOUT THE IMPORTANCE OF WRITING AND ETHICS IN SCHOLARLY INQUIRY. THE FIFTH EDITION INCLUDES MORE COVERAGE OF: EPISTEMOLOGICAL AND ONTOLOGICAL POSITIONING IN RELATION TO THE RESEARCH QUESTION AND CHOSEN METHODOLOGY; CASE STUDY, PAR, VISUAL AND ONLINE METHODS IN QUALITATIVE RESEARCH; QUALITATIVE AND QUANTITATIVE DATA ANALYSIS SOFTWARE; AND IN QUANTITATIVE METHODS MORE ON POWER ANALYSIS TO DETERMINE SAMPLE SIZE, AND MORE COVERAGE OF EXPERIMENTAL AND SURVEY DESIGNS; AND UPDATED WITH THE LATEST THINKING AND RESEARCH IN MIXED METHODS. SHARE THIS COMPARISON OF RESEARCH APPROACHES POSTER WITH YOUR STUDENTS TO HELP THEM NAVIGATE THE

DISTINCTION BETWEEN THE THREE APPROACHES TO RESEARCH.

REPRODUCIBLE FINANCE WITH R - JONATHAN K. REGENSTEIN, JR. 2018-09-24

REPRODUCIBLE FINANCE WITH R: CODE FLOWS AND SHINY APPS FOR PORTFOLIO ANALYSIS IS A UNIQUE INTRODUCTION TO DATA SCIENCE FOR INVESTMENT MANAGEMENT THAT EXPLORES THE THREE MAJOR R/FINANCE CODING PARADIGMS, EMPHASIZES DATA VISUALIZATION, AND EXPLAINS HOW TO BUILD A COHESIVE SUITE OF FUNCTIONING SHINY APPLICATIONS. THE FULL SOURCE CODE, ASSET PRICE DATA AND LIVE SHINY APPLICATIONS ARE AVAILABLE AT REPRODUCIBLEFINANCE.COM. THE IDEAL READER WORKS IN FINANCE OR WANTS TO WORK IN FINANCE AND HAS A DESIRE TO LEARN R CODE AND SHINY THROUGH SIMPLE, YET PRACTICAL REAL-WORLD EXAMPLES. THE BOOK BEGINS WITH THE FIRST STEP IN DATA SCIENCE: IMPORTING AND WRANGLING DATA, WHICH IN THE INVESTMENT CONTEXT MEANS IMPORTING ASSET PRICES, CONVERTING TO RETURNS, AND CONSTRUCTING A PORTFOLIO. THE NEXT SECTION COVERS RISK AND TACKLES DESCRIPTIVE STATISTICS SUCH AS STANDARD DEVIATION, SKEWNESS, KURTOSIS, AND THEIR ROLLING HISTORIES. THE THIRD SECTION FOCUSES ON PORTFOLIO THEORY, ANALYZING THE SHARPE RATIO, CAPM, AND FAMA FRENCH MODELS. THE BOOK CONCLUDES WITH APPLICATIONS FOR FINDING INDIVIDUAL ASSET CONTRIBUTION TO RISK AND FOR RUNNING MONTE CARLO SIMULATIONS. FOR EACH OF THESE TASKS, THE THREE MAJOR CODING PARADIGMS ARE EXPLORED AND THE WORK IS WRAPPED INTO INTERACTIVE SHINY DASHBOARDS.

INTRODUCTION TO R FOR QUANTITATIVE FINANCE - GERGELY DARÓCZI 2013-11-22

THIS BOOK IS A TUTORIAL GUIDE FOR NEW USERS THAT AIMS TO HELP YOU UNDERSTAND THE BASICS OF AND BECOME ACCOMPLISHED WITH THE USE OF R FOR QUANTITATIVE FINANCE. IF YOU ARE LOOKING TO USE R TO SOLVE PROBLEMS IN QUANTITATIVE FINANCE, THEN THIS BOOK IS FOR YOU. A BASIC KNOWLEDGE OF FINANCIAL THEORY IS ASSUMED, BUT FAMILIARITY WITH R IS NOT REQUIRED. WITH A FOCUS ON USING R TO SOLVE A WIDE RANGE OF ISSUES, THIS BOOK PROVIDES USEFUL CONTENT FOR BOTH THE R BEGINNER AND MORE EXPERIENCE USERS.

UN-SETTLING MIDDLE EASTERN REFUGEES - MARCIA C. INHORN 2021-06-11

SINCE THE IRAQ WAR, THE MIDDLE EAST HAS BEEN IN CONTINUOUS UPHEAVAL, RESULTING IN THE DISPLACEMENT OF MILLIONS OF PEOPLE. ARRIVING FROM AFGHANISTAN, IRAQ, PALESTINE, AND SYRIA IN OTHER PARTS OF THE WORLD, THE REFUGEES SHOW REMARKABLE RESILIENCE AND CREATIVITY AMIDST PROFOUND ADVERSITY. THROUGH CAREFUL ETHNOGRAPHY, THIS BOOK VIVIDLY ILLUSTRATES HOW REFUGEES NAVIGATE REGIMES OF EXCLUSION, INCLUDING CUMBERSOME BUREAUCRACIES, FINANCIAL INSECURITIES, MEDICAL CHALLENGES, VILIFYING STEREOTYPES, AND THREATS OF VIOLENCE. THE COLLECTION BEARS WITNESS TO THEIR STRUGGLES, WHILE ALSO HIGHLIGHTING THEIR ASPIRATIONS FOR SAFETY, SETTLEMENT, AND SOCIAL INCLUSION IN THEIR HOST SOCIETIES AND NEW HOMES.

INSIDE THE BLACK BOX - RISHI K. NARANG 2013-03-25

NEW EDITION OF BOOK THAT DEMYSTIFIES QUANT AND ALGO TRADING IN THIS UPDATED EDITION OF HIS BESTSELLING BOOK, RISHI K NARANG OFFERS IN A STRAIGHTFORWARD, NONTECHNICAL STYLE—SUPPLEMENTED BY REAL-WORLD EXAMPLES AND INFORMATIVE ANECDOTES—A RELIABLE RESOURCE TAKES YOU ON A DETAILED TOUR THROUGH THE BLACK BOX. HE SKILLFULLY SHEDS LIGHT UPON THE WORK THAT QUANTS DO, LIFTING THE VEIL OF MYSTERY AROUND QUANTITATIVE TRADING AND ALLOWING ANYONE INTERESTED IN DOING SO TO UNDERSTAND QUANTS AND THEIR STRATEGIES. THIS NEW EDITION INCLUDES INFORMATION ON HIGH FREQUENCY TRADING. OFFERS AN UPDATE ON THE BESTSELLING BOOK FOR EXPLAINING IN NON-MATHEMATICAL TERMS WHAT QUANT AND ALGO TRADING ARE AND HOW THEY WORK PROVIDES KEY INFORMATION FOR INVESTORS TO EVALUATE THE BEST HEDGE FUND INVESTMENTS EXPLAINS HOW QUANT STRATEGIES FIT INTO A PORTFOLIO, WHY THEY ARE VALUABLE, AND HOW TO EVALUATE A QUANT MANAGER THIS NEW EDITION OF INSIDE THE BLACK BOX EXPLAINS QUANT INVESTING WITHOUT THE JARGON AND GOES A LONG WAY TOWARD EDUCATING INVESTMENT PROFESSIONALS.

LEARNING QUANTITATIVE FINANCE WITH R - DR. PARAM JEET 2017-03-23

IMPLEMENT MACHINE LEARNING, TIME-SERIES ANALYSIS, ALGORITHMIC TRADING AND MORE ABOUT THIS BOOK UNDERSTAND THE BASICS OF R AND HOW THEY CAN BE APPLIED IN VARIOUS QUANTITATIVE FINANCE SCENARIOS LEARN VARIOUS ALGORITHMIC TRADING TECHNIQUES AND WAYS TO OPTIMIZE THEM USING THE TOOLS AVAILABLE IN R. CONTAIN DIFFERENT METHODS TO MANAGE RISK AND EXPLORE TRADING USING MACHINE LEARNING. WHO THIS BOOK IS FOR IF YOU WANT TO LEARN HOW TO USE R TO BUILD QUANTITATIVE FINANCE MODELS WITH EASE, THIS BOOK IS FOR YOU. ANALYSTS WHO WANT TO LEARN R TO SOLVE THEIR QUANTITATIVE FINANCE PROBLEMS WILL ALSO FIND THIS BOOK USEFUL. SOME UNDERSTANDING OF THE BASIC FINANCIAL CONCEPTS WILL BE USEFUL, THOUGH PRIOR KNOWLEDGE OF R IS NOT REQUIRED. WHAT YOU WILL LEARN GET TO KNOW THE BASICS OF R AND HOW TO USE IT IN THE FIELD OF QUANTITATIVE FINANCE UNDERSTAND DATA PROCESSING AND MODEL BUILDING USING R EXPLORE DIFFERENT TYPES OF ANALYTICAL TECHNIQUES SUCH AS STATISTICAL ANALYSIS, TIME-SERIES ANALYSIS, PREDICTIVE MODELING, AND ECONOMETRIC ANALYSIS BUILD AND ANALYZE QUANTITATIVE FINANCE MODELS USING REAL-WORLD EXAMPLES HOW REAL-LIFE EXAMPLES SHOULD BE USED TO DEVELOP STRATEGIES PERFORMANCE METRICS TO LOOK INTO BEFORE DECIDING UPON ANY MODEL DEEP DIVE INTO THE VAST WORLD OF MACHINE-LEARNING BASED TRADING GET TO GRIPS WITH ALGORITHMIC TRADING AND DIFFERENT WAYS OF OPTIMIZING IT LEARN ABOUT CONTROLLING RISK PARAMETERS OF FINANCIAL INSTRUMENTS IN DETAIL THE ROLE OF A QUANTITATIVE ANALYST IS VERY CHALLENGING, YET LUCRATIVE, SO THERE IS A LOT OF COMPETITION FOR THE ROLE IN TOP-TIER ORGANIZATIONS AND INVESTMENT BANKS. THIS BOOK IS YOUR GO-TO RESOURCE IF YOU WANT TO EQUIP YOURSELF WITH THE SKILLS REQUIRED TO TACKLE ANY REAL-WORLD PROBLEM IN QUANTITATIVE FINANCE USING THE POPULAR R PROGRAMMING LANGUAGE. YOU'LL START BY GETTING AN UNDERSTANDING OF THE BASICS OF R AND ITS RELEVANCE IN THE FIELD OF QUANTITATIVE FINANCE. ONCE YOU'VE BUILT THIS FOUNDATION, WE'LL DIVE INTO THE PRACTICALITIES OF BUILDING FINANCIAL MODELS IN R. THIS WILL HELP YOU HAVE A FAIR UNDERSTANDING OF THE TOPICS AS WELL AS THEIR IMPLEMENTATION, AS THE AUTHORS HAVE PRESENTED SOME USE CASES ALONG WITH EXAMPLES THAT ARE EASY TO UNDERSTAND AND CORRELATE. WE'LL ALSO LOOK AT RISK MANAGEMENT AND OPTIMIZATION TECHNIQUES FOR ALGORITHMIC TRADING. FINALLY, THE BOOK WILL EXPLAIN SOME ADVANCED CONCEPTS, SUCH AS TRADING USING MACHINE LEARNING, OPTIMIZATIONS, EXOTIC OPTIONS, AND HEDGING. BY THE END OF THIS

BOOK, YOU WILL HAVE A FIRM GRASP OF THE TECHNIQUES REQUIRED TO IMPLEMENT BASIC QUANTITATIVE FINANCE MODELS IN R. STYLE AND APPROACH THIS BOOK INTRODUCES YOU TO THE ESSENTIALS OF QUANTITATIVE FINANCE WITH THE HELP OF EASY-TO-UNDERSTAND, PRACTICAL EXAMPLES AND USE CASES IN R. EACH CHAPTER PRESENTS A SPECIFIC FINANCIAL CONCEPT IN DETAIL, BACKED WITH RELEVANT THEORY AND THE IMPLEMENTATION OF A REAL-LIFE EXAMPLE.

THE RANDOM-CLUSTER MODEL - GEOFFREY R. GRIMMETT 2006-12-13

THE RANDOM-CLUSTER MODEL HAS EMERGED AS A KEY TOOL IN THE MATHEMATICAL STUDY OF FERROMAGNETISM. IT MAY BE VIEWED AS AN EXTENSION OF PERCOLATION TO INCLUDE ISING AND POTTS MODELS, AND ITS ANALYSIS IS A MIX OF ARGUMENTS FROM PROBABILITY AND GEOMETRY. THE RANDOM-CLUSTER MODEL CONTAINS ACCOUNTS OF THE SUBCRITICAL AND SUPERCRITICAL PHASES, TOGETHER WITH CLEAR STATEMENTS OF IMPORTANT OPEN PROBLEMS. THE BOOK INCLUDES TREATMENT OF THE FIRST-ORDER (DISCONTINUOUS) PHASE TRANSITION.

QUANTITATIVE FINANCE FOR DUMMIES - STEVE BELL 2016-06-07

AN ACCESSIBLE, THOROUGH INTRODUCTION TO QUANTITATIVE FINANCE DOES THE COMPLEX WORLD OF QUANTITATIVE FINANCE MAKE YOU QUIVER? YOU'RE NOT ALONE! IT'S A TOUGH SUBJECT FOR EVEN HIGH-LEVEL FINANCIAL GURUS TO GRASP, BUT QUANTITATIVE FINANCE FOR DUMMIES OFFERS PLAIN-ENGLISH GUIDANCE ON MAKING SENSE OF APPLYING MATHEMATICS TO INVESTING DECISIONS. WITH THIS COMPLETE GUIDE, YOU'LL GAIN A SOLID UNDERSTANDING OF FUTURES, OPTIONS AND RISK, AND GET UP-TO-SPEED ON THE MOST POPULAR EQUATIONS, METHODS, FORMULAS AND MODELS (SUCH AS THE BLACK-SCHOLES MODEL) THAT ARE APPLIED IN QUANTITATIVE FINANCE. ALSO KNOWN AS MATHEMATICAL FINANCE, QUANTITATIVE FINANCE IS THE FIELD OF MATHEMATICS APPLIED TO FINANCIAL MARKETS. IT'S A HIGHLY TECHNICAL DISCIPLINE—BUT ALMOST ALL INVESTMENT COMPANIES AND HEDGE FUNDS USE QUANTITATIVE METHODS. THIS FUN AND FRIENDLY GUIDE BREAKS THE SUBJECT OF QUANTITATIVE FINANCE DOWN TO EASILY DIGESTIBLE PARTS, MAKING IT APPROACHABLE FOR PERSONAL INVESTORS AND FINANCE STUDENTS ALIKE. WITH THE HELP OF QUANTITATIVE FINANCE FOR DUMMIES, YOU'LL LEARN THE MATHEMATICAL SKILLS NECESSARY FOR SUCCESS WITH QUANTITATIVE FINANCE, THE MOST UP-TO-DATE PORTFOLIO AND RISK MANAGEMENT APPLICATIONS AND EVERYTHING YOU NEED TO KNOW ABOUT BASIC DERIVATIVES PRICING. COVERS THE CORE MODELS, FORMULAS AND METHODS USED IN QUANTITATIVE FINANCE INCLUDES EXAMPLES AND BRIEF EXERCISES TO HELP AUGMENT YOUR UNDERSTANDING OF QF PROVIDES AN EASY-TO-FOLLOW INTRODUCTION TO THE COMPLEX WORLD OF QUANTITATIVE FINANCE EXPLAINS HOW QF METHODS ARE USED TO DEFINE THE CURRENT MARKET VALUE OF A DERIVATIVE SECURITY WHETHER YOU'RE AN ASPIRING QUANT OR A TOP-TIER PERSONAL INVESTOR, QUANTITATIVE FINANCE FOR DUMMIES IS YOUR GO-TO GUIDE FOR COMING TO GRIPS WITH QF/RISK MANAGEMENT.

LEADERSHIP IN WORLD SHIPPING - I. THEOTOKAS 2009-04-29

A NEW LOOK AT THE LEADERSHIP OF GREEK SHIP OWNERS IN WORLD SHIPPING IN THE SECOND HALF OF THE TWENTIETH CENTURY. THIS BOOK EXAMINES THE FUNDAMENTAL FACTORS OF THE DYNAMISM OF GREEK ENTREPRENEURSHIP IN FAMILY BUSINESSES AND PROVIDES EVIDENCE FOR THE ORGANIZATION, MANAGEMENT AND STRATEGIES OF GREEK FAMILY SHIPPING COMPANIES.

AN INTRODUCTION TO QUANTITATIVE FINANCE - STEPHEN BLYTH 2013-11

THE QUANTITATIVE NATURE OF COMPLEX FINANCIAL TRANSACTIONS MAKES THEM A FASCINATING SUBJECT AREA FOR MATHEMATICIANS OF ALL TYPES. THIS BOOK GIVES AN INSIGHT INTO FINANCIAL ENGINEERING WHILE BUILDING ON INTRODUCTORY PROBABILITY COURSES BY DETAILING ONE OF THE MOST FASCINATING APPLICATIONS OF THE SUBJECT.

AGEING AND NUTRITION THROUGH LIFESPAN - STEFANOS TYROVOLAS 2020-12-29

POPULATION IS AGEING AT AN UNPRECEDENTED SPEED GLOBALLY. AS CONCEPT, AGEING IS CONSIDERED A CONTINUOUS PROCESS STARTING FROM BIRTH AND IS ACCOMPANIED BY VARIOUS PHYSIOLOGICAL CHANGES AND A NUMBER OF CHRONIC DISEASES THAT AFFECT HEALTH AND QUALITY OF LIFE. AGEING AS A CONTINUOUS PROCESS IS DEPENDING ON LIFE COURSE EXPOSURES TO HEALTH RISKS, LIFESTYLE AND NUTRITION, SOCIOECONOMIC BACKGROUND, AND OTHER FACTORS. THERE IS CONSIDERABLE INTEREST AMONG SCIENTISTS REGARDING THE DIRECT AND INDIRECT EFFECT OF NUTRITION IN OPTIMAL AGEING. NUTRITION HAS A BENEFICIAL EFFECT IN A VARIETY OF CHRONIC DISEASE THAT IMPACT THE PROCESS OF AGEING. GIVEN THE IMPORTANCE OF THIS ISSUE, THE JOURNAL NUTRIENTS IS PLANNING A SPECIAL ISSUE ON "AGEING AND NUTRITION THROUGH LIFESPAN" WITH THE AIM OF PROVIDING A SOURCE FOR ACCURATE, UP-TO-DATE SCIENTIFIC INFORMATION ON THIS TOPIC. WE INVITE YOU AND YOUR CO-WORKERS TO CONSIDER SUBMISSION OF YOUR ORIGINAL RESEARCH FINDINGS OR A REVIEW ARTICLE ON THE TOPIC. MANUSCRIPTS SHOULD FOCUS ON THE DIRECT IMPACT OF SPECIFIC FOOD COMPONENTS, DIETARY PATTERNS, ENERGY INTAKE, MACRO-, MICRO- NUTRIENTS, ALCOHOL INTAKE, FOOD INSECURITY AS WELL AS MALNOURISHMENT AND APPETITE TO THE AGEING PROCESS (HEALTHY, ACTIVE, SUCCESSFUL AGEING, FRAILTY AND OTHER SIMILAR INDICES) ACROSS LIFESPAN. IN A SIMILAR WAY, WE ALSO WELCOME MANUSCRIPTS THAT FOCUS ON THE INDIRECT EFFECT OF NUTRITION TO THE AGEING PROCESS THROUGHOUT THE PATHWAY OF CHRONIC DISEASE (I.E., OBESITY, DIABETES, DEPRESSION AND MENTAL DISEASES).

ENERGY-EFFICIENT WIRELESS SENSOR NETWORKS - VIDUSHI SHARMA 2017-07-28

THE ADVANCES IN LOW-POWER ELECTRONIC DEVICES INTEGRATED WITH WIRELESS COMMUNICATION CAPABILITIES ARE ONE OF RECENT AREAS OF RESEARCH IN THE FIELD OF WIRELESS SENSOR NETWORKS (WSNs). ONE OF THE MAJOR CHALLENGES IN WSNs IS UNIFORM AND LEAST ENERGY DISSIPATION WHILE INCREASING THE LIFETIME OF THE NETWORK. THIS IS THE FIRST BOOK THAT INTRODUCES THE ENERGY EFFICIENT WIRELESS SENSOR NETWORK TECHNIQUES AND PROTOCOLS. THE TEXT COVERS THE THEORETICAL AS WELL AS THE PRACTICAL REQUIREMENTS TO CONDUCT AND TRIGGER NEW EXPERIMENTS AND PROJECT IDEAS. THE ADVANCED TECHNIQUES WILL HELP IN INDUSTRIAL PROBLEM SOLVING FOR ENERGY-HUNGRY WIRELESS SENSOR NETWORK APPLICATIONS.

GEOGRAPHIC CITIZEN SCIENCE DESIGN - ARTEMIS SKARLATIDOU 2021-02-04

LITTLE DID ISAAC NEWTON, CHARLES DARWIN AND OTHER 'GENTLEMEN SCIENTISTS' KNOW, WHEN THEY WERE MAKING THEIR SCIENTIFIC DISCOVERIES, THAT SOME CENTURIES LATER THEY WOULD INSPIRE A NEW FIELD OF SCIENTIFIC PRACTICE AND INNOVATION, CALLED CITIZEN

SCIENCE. THE CURRENT GROWTH AND AVAILABILITY OF CITIZEN SCIENCE PROJECTS AND RELEVANT APPLICATIONS TO SUPPORT CITIZEN INVOLVEMENT IS MASSIVE; EVERY CITIZEN HAS AN OPPORTUNITY TO BECOME A SCIENTIST AND CONTRIBUTE TO A SCIENTIFIC DISCIPLINE, WITHOUT HAVING ANY PROFESSIONAL QUALIFICATIONS. WITH GEOGRAPHIC INTERFACES BEING THE COMMON APPROACH TO SUPPORT COLLECTION, ANALYSIS AND DISSEMINATION OF DATA CONTRIBUTED BY PARTICIPANTS, 'GEOGRAPHIC CITIZEN SCIENCE' IS BEING APPROACHED FROM DIFFERENT ANGLES. GEOGRAPHIC CITIZEN SCIENCE DESIGN TAKES AN ANTHROPOLOGICAL AND HUMAN-COMPUTER INTERACTION (HCI) STANCE TO PROVIDE THE THEORETICAL AND METHODOLOGICAL FOUNDATIONS TO SUPPORT THE DESIGN, DEVELOPMENT AND EVALUATION OF CITIZEN SCIENCE PROJECTS AND THEIR USER-FRIENDLY APPLICATIONS. THROUGH A CAREFUL SELECTION OF CASE STUDIES IN THE URBAN AND NON-URBAN CONTEXTS OF THE GLOBAL NORTH AND SOUTH, THE CHAPTERS PROVIDE INSIGHTS INTO THE DESIGN AND INTERACTION BARRIERS, AS WELL AS ON THE LESSONS LEARNED FROM THE ENGAGEMENT OF A DIVERSE SET OF PARTICIPANTS; FOR EXAMPLE, LITERATE AND NON-LITERATE PEOPLE WITH A RANGE OF TECHNICAL SKILLS, AND WITH DIFFERENT CULTURAL BACKGROUNDS. LOOKING AT THE FIELD THROUGH THE LENSES OF SPECIFIC CASE STUDIES, THE BOOK CAPTURES THE CURRENT STATE OF THE ART IN RESEARCH AND DEVELOPMENT OF GEOGRAPHIC CITIZEN SCIENCE AND PROVIDES CRITICAL INSIGHT TO INFORM TECHNOLOGICAL INNOVATION AND FUTURE RESEARCH IN THIS AREA.

QUANTITATIVE TRADING WITH R - HARRY GEORGAKOPOULOS 2015-01-06

QUANTITATIVE TRADING WITH R OFFERS READERS A GLIMPSE INTO THE DAILY ACTIVITIES OF QUANTS/TRADERS WHO DEAL WITH FINANCIAL DATA ANALYSIS AND THE FORMULATION OF MODEL-DRIVEN TRADING STRATEGIES. BASED ON THE AUTHOR'S OWN EXPERIENCE AS A QUANT, LECTURER, AND HIGH-FREQUENCY TRADER, THIS BOOK ILLUMINATES MANY OF THE PROBLEMS THAT THESE PROFESSIONALS ENCOUNTER ON A DAILY BASIS. ANSWERS TO SOME OF THE MORE RELEVANT QUESTIONS ARE PROVIDED, AND THE EASY-TO-FOLLOW EXAMPLES SHOW THE READER HOW TO BUILD FUNCTIONAL R COMPUTER CODE IN THE PROCESS. GEORGAKOPOULOS HAS WRITTEN AN INVALUABLE INTRODUCTORY WORK FOR STUDENTS, RESEARCHERS, AND PRACTITIONERS ALIKE. ANYONE INTERESTED IN APPLYING PROGRAMMING, MATHEMATICAL, AND FINANCIAL CONCEPTS TO THE CREATION AND ANALYSIS OF SIMPLE TRADING STRATEGIES WILL BENEFIT FROM THE LESSONS PROVIDED IN THIS BOOK. ACCESSIBLE YET COMPREHENSIVE, QUANTITATIVE TRADING WITH R FOCUSES ON HELPING READERS ACHIEVE PRACTICAL COMPETENCY IN UTILIZING THE POPULAR R LANGUAGE FOR DATA EXPLORATION AND STRATEGY DEVELOPMENT. ENGAGING AND STRAIGHTFORWARD IN HIS EXPLANATIONS, GEORGAKOPOULOS OUTLINES BASIC TRADING CONCEPTS AND WALKS THE READER THROUGH THE NECESSARY MATH, DATA ANALYSIS, FINANCE, AND PROGRAMMING THAT QUANTS/TRADERS RELY ON. TO INCREASE RETENTION AND IMPACT, INDIVIDUAL CASE STUDIES ARE SPLIT UP INTO SMALLER MODULES. CHAPTERS CONTAIN A BALANCED MIX OF MATHEMATICS, FINANCE, AND PROGRAMMING THEORY, AND COVER SUCH DIVERSE TOPICS SUCH AS STATISTICS, DATA ANALYSIS, TIME SERIES MANIPULATION, BACK-TESTING, AND R-PROGRAMMING. IN QUANTITATIVE TRADING WITH R, GEORGAKOPOULOS OFFERS UP A HIGHLY READABLE YET IN-DEPTH GUIDEBOOK. READERS WILL EMERGE BETTER ACQUAINTED WITH THE R LANGUAGE AND THE RELEVANT PACKAGES THAT ARE USED BY ACADEMICS AND PRACTITIONERS IN THE QUANTITATIVE TRADING REALM.

QUANTITATIVE TRADING - ERNEST P. CHAN 2009

"WHILE INSTITUTIONAL TRADERS CONTINUE TO IMPLEMENT QUANTITATIVE (OR ALGORITHMIC) TRADING, MANY INDEPENDENT TRADERS HAVE WONDERED IF THEY CAN STILL CHALLENGE POWERFUL INDUSTRY PROFESSIONALS AT THEIR OWN GAME? THE ANSWER IS "YES," AND IN QUANTITATIVE TRADING, DR. ERNEST CHAN, A RESPECTED INDEPENDENT TRADER AND CONSULTANT, WILL SHOW YOU HOW. WHETHER YOU'RE AN INDEPENDENT "RETAIL" TRADER LOOKING TO START YOUR OWN QUANTITATIVE TRADING BUSINESS OR AN INDIVIDUAL WHO ASPIRES TO WORK AS A QUANTITATIVE TRADER AT A MAJOR FINANCIAL INSTITUTION, THIS PRACTICAL GUIDE CONTAINS THE INFORMATION YOU NEED TO SUCCEED"--RESOURCE DESCRIPTION PAGE.

HANDBOOK OF E-BUSINESS SECURITY - JOÃO MANUEL R.S. TAVARES 2018-07-27

THERE ARE A LOT OF E-BUSINESS SECURITY CONCERNS. KNOWING ABOUT E-BUSINESS SECURITY ISSUES WILL LIKELY HELP OVERCOME THEM. KEEP IN MIND, COMPANIES THAT HAVE CONTROL OVER THEIR E-BUSINESS ARE LIKELY TO PROSPER MOST. IN OTHER WORDS, SETTING UP AND MAINTAINING A SECURE E-BUSINESS IS ESSENTIAL AND IMPORTANT TO BUSINESS GROWTH. THIS BOOK COVERS STATE-OF-THE ART PRACTICES IN E-BUSINESS SECURITY, INCLUDING PRIVACY, TRUST, SECURITY OF TRANSACTIONS, BIG DATA, CLOUD COMPUTING, SOCIAL NETWORK, AND DISTRIBUTED SYSTEMS.

HOW TO TELL THE LIARS FROM THE STATISTICIANS - HOOKE 2014-07-22

ACTIVE PORTFOLIO MANAGEMENT: A QUANTITATIVE APPROACH FOR PRODUCING SUPERIOR RETURNS AND SELECTING SUPERIOR RETURNS AND CONTROLLING RISK - RICHARD C. GRINOLD 1999-11-16

"THIS NEW EDITION OF ACTIVE PORTFOLIO MANAGEMENT CONTINUES THE STANDARD OF EXCELLENCE ESTABLISHED IN THE FIRST EDITION, WITH NEW AND CLEAR INSIGHTS TO HELP INVESTMENT PROFESSIONALS." -WILLIAM E. JACQUES, PARTNER AND CHIEF INVESTMENT OFFICER, MARTINGALE ASSET MANAGEMENT. "ACTIVE PORTFOLIO MANAGEMENT OFFERS INVESTORS AN OPPORTUNITY TO BETTER UNDERSTAND THE BALANCE BETWEEN MANAGER SKILL AND PORTFOLIO RISK. BOTH FUNDAMENTAL AND QUANTITATIVE INVESTMENT MANAGERS WILL BENEFIT FROM STUDYING THIS UPDATED EDITION BY GRINOLD AND KAHN." -SCOTT STEWART, PORTFOLIO MANAGER, FIDELITY SELECT EQUITY @ DISCIPLINE CO-MANAGER, FIDELITY FREEDOM @ FUNDS. "THIS SECOND EDITION WILL NOT REMAIN ON THE SHELF, BUT WILL BE CONTINUALLY REFERENCED BY BOTH NOVICE AND EXPERT. THERE IS A SUBSTANTIAL EXPANSION IN BOTH DEPTH AND BREADTH ON THE ORIGINAL. IT CLEARLY AND CONCISELY EXPLAINS ALL ASPECTS OF THE FOUNDATIONS AND THE LATEST THINKING IN ACTIVE PORTFOLIO MANAGEMENT." -ERIC N. REMOLE, MANAGING DIRECTOR, HEAD OF GLOBAL STRUCTURED EQUITY, CREDIT SUISSE ASSET MANAGEMENT. MATHEMATICALLY RIGOROUS AND METICULOUSLY ORGANIZED, ACTIVE PORTFOLIO MANAGEMENT BROKE NEW GROUND WHEN IT FIRST BECAME AVAILABLE TO INVESTMENT MANAGERS IN 1994. BY OUTLINING AN INNOVATIVE PROCESS TO UNCOVER RAW SIGNALS OF ASSET RETURNS, DEVELOP THEM INTO REFINED FORECASTS, THEN USE THOSE FORECASTS TO CONSTRUCT PORTFOLIOS

OF EXCEPTIONAL RETURN AND MINIMAL RISK, I.E., PORTFOLIOS THAT CONSISTENTLY BEAT THE MARKET, THIS HALLMARK BOOK HELPED THOUSANDS OF INVESTMENT MANAGERS. ACTIVE PORTFOLIO MANAGEMENT, SECOND EDITION, NOW SETS THE BAR EVEN HIGHER. LIKE ITS PREDECESSOR, THIS VOLUME DETAILS HOW TO APPLY ECONOMICS, ECONOMETRICS, AND OPERATIONS RESEARCH TO SOLVING PRACTICAL INVESTMENT PROBLEMS, AND UNCOVERING SUPERIOR PROFIT OPPORTUNITIES. IT OUTLINES AN ACTIVE MANAGEMENT FRAMEWORK THAT BEGINS WITH A BENCHMARK PORTFOLIO, THEN DEFINES EXCEPTIONAL RETURNS AS THEY RELATE TO THAT BENCHMARK. BEYOND THE COMPREHENSIVE TREATMENT OF THE ACTIVE MANAGEMENT PROCESS COVERED PREVIOUSLY, THIS NEW EDITION EXPANDS TO COVER ASSET ALLOCATION, LONG/SHORT INVESTING, INFORMATION HORIZONS, AND OTHER TOPICS RELEVANT TODAY. IT REVISITS A NUMBER OF DISCUSSIONS FROM THE FIRST EDITION, SHEDDING NEW LIGHT ON SOME OF TODAY'S MOST PRESSING ISSUES, INCLUDING RISK, DISPERSION, MARKET IMPACT, AND PERFORMANCE ANALYSIS, WHILE PROVIDING EMPIRICAL EVIDENCE WHERE APPROPRIATE. THE RESULT IS AN UPDATED, COMPREHENSIVE SET OF STRATEGIC CONCEPTS AND RULES OF THUMB FOR GUIDING THE PROCESS OF-AND INCREASING THE PROFITS FROM- ACTIVE INVESTMENT MANAGEMENT.

AUTOMATED TRADING WITH R - CHRIS CONLAN 2016-09-28

LEARN TO TRADE ALGORITHMICALLY WITH YOUR EXISTING BROKERAGE, FROM DATA MANAGEMENT, TO STRATEGY OPTIMIZATION, TO ORDER EXECUTION, USING FREE AND PUBLICLY AVAILABLE DATA. CONNECT TO YOUR BROKERAGE'S API, AND THE SOURCE CODE IS PLUG-AND-PLAY. AUTOMATED TRADING WITH R EXPLAINS AUTOMATED TRADING, STARTING WITH ITS MATHEMATICS AND MOVING TO ITS COMPUTATION AND EXECUTION. YOU WILL GAIN A UNIQUE INSIGHT INTO THE MECHANICS AND COMPUTATIONAL CONSIDERATIONS TAKEN IN BUILDING A BACK-TESTER, STRATEGY OPTIMIZER, AND FULLY FUNCTIONAL TRADING PLATFORM. THE PLATFORM BUILT IN THIS BOOK CAN SERVE AS A COMPLETE REPLACEMENT FOR COMMERCIALY AVAILABLE PLATFORMS USED BY RETAIL TRADERS AND SMALL FUNDS.

SOFTWARE COMPONENTS ARE STRICTLY DECOUPLED AND EASILY SCALABLE, PROVIDING OPPORTUNITY TO SUBSTITUTE ANY DATA SOURCE, TRADING ALGORITHM, OR BROKERAGE. THIS BOOK WILL: PROVIDE A FLEXIBLE ALTERNATIVE TO COMMON STRATEGY AUTOMATION FRAMEWORKS, LIKE TRADESTATION, METATRADER, AND CQG, TO SMALL FUNDS AND RETAIL TRADERS OFFER AN UNDERSTANDING OF THE INTERNAL MECHANISMS OF AN AUTOMATED TRADING SYSTEM STANDARDIZE DISCUSSION AND NOTATION OF REAL-WORLD STRATEGY OPTIMIZATION PROBLEMS WHAT YOU WILL LEARN UNDERSTAND MACHINE-LEARNING CRITERIA FOR STATISTICAL VALIDITY IN THE CONTEXT OF TIME-SERIES OPTIMIZE STRATEGIES, GENERATE REAL-TIME TRADING DECISIONS, AND MINIMIZE COMPUTATION TIME WHILE PROGRAMMING AN AUTOMATED STRATEGY IN R AND USING ITS PACKAGE LIBRARY BEST SIMULATE STRATEGY PERFORMANCE IN ITS SPECIFIC USE CASE TO DERIVE ACCURATE PERFORMANCE ESTIMATES UNDERSTAND CRITICAL REAL-WORLD VARIABLES PERTAINING TO PORTFOLIO MANAGEMENT AND PERFORMANCE ASSESSMENT, INCLUDING LATENCY, DRAWDOWNS, VARYING TRADE SIZE, PORTFOLIO GROWTH, AND PENALIZATION OF UNUSED CAPITAL WHO THIS BOOK IS FOR TRADERS/PRACTITIONERS AT THE RETAIL OR SMALL FUND LEVEL WITH AT LEAST AN UNDERGRADUATE BACKGROUND IN FINANCE OR COMPUTER SCIENCE; GRADUATE LEVEL FINANCE OR DATA SCIENCE STUDENTS

PROBABILITY ON DISCRETE STRUCTURES - HARRY KESTEN 2013-03-14

MOST PROBABILITY PROBLEMS INVOLVE RANDOM VARIABLES INDEXED BY SPACE AND/OR TIME. THESE PROBLEMS ALMOST ALWAYS HAVE A VERSION IN WHICH SPACE AND/OR TIME ARE TAKEN TO BE DISCRETE. THIS VOLUME DEALS WITH AREAS IN WHICH THE DISCRETE VERSION IS MORE NATURAL THAN THE CONTINUOUS ONE, PERHAPS EVEN THE ONLY ONE THAN CAN BE FORMULATED WITHOUT COMPLICATED CONSTRUCTIONS AND MACHINERY. THE 5 PAPERS OF THIS VOLUME DISCUSS PROBLEMS IN WHICH THERE HAS BEEN SIGNIFICANT PROGRESS IN THE LAST FEW YEARS; THEY ARE MOTIVATED BY, OR HAVE BEEN DEVELOPED IN PARALLEL WITH, STATISTICAL PHYSICS. THEY INCLUDE QUESTIONS ABOUT ASYMPTOTIC SHAPE FOR STOCHASTIC GROWTH MODELS AND FOR RANDOM CLUSTERS; EXISTENCE, LOCATION AND PROPERTIES OF PHASE TRANSITIONS; SPEED OF CONVERGENCE TO EQUILIBRIUM IN MARKOV CHAINS, AND IN PARTICULAR FOR MARKOV CHAINS BASED ON MODELS WITH A PHASE TRANSITION; CUT-OFF PHENOMENA FOR RANDOM WALKS. THE ARTICLES CAN BE READ INDEPENDENTLY OF EACH OTHER. THEIR UNIFYING THEME IS THAT OF MODELS BUILT ON DISCRETE SPACES OR GRAPHS. SUCH MODELS ARE OFTEN EASY TO FORMULATE. CORRESPONDINGLY, THE BOOK REQUIRES COMPARATIVELY LITTLE PREVIOUS KNOWLEDGE OF THE MACHINERY OF PROBABILITY.

MASTERING R FOR QUANTITATIVE FINANCE - EDINA BERLINGER 2015-03-10

THIS BOOK IS INTENDED FOR THOSE WHO WANT TO LEARN HOW TO USE R'S CAPABILITIES TO BUILD MODELS IN QUANTITATIVE FINANCE AT A MORE ADVANCED LEVEL. IF YOU WISH TO PERFECTLY TAKE UP THE RHYTHM OF THE CHAPTERS, YOU NEED TO BE AT AN INTERMEDIATE LEVEL IN QUANTITATIVE FINANCE AND YOU ALSO NEED TO HAVE A REASONABLE KNOWLEDGE OF R.

ALGORITHMIC TRADING - ERNIE CHAN 2013-05-28

PRAISE FOR ALGORITHMIC TRADING "ALGORITHMIC TRADING IS AN INSIGHTFUL BOOK ON QUANTITATIVE TRADING WRITTEN BY A SEASONED PRACTITIONER. WHAT SETS THIS BOOK APART FROM MANY OTHERS IN THE SPACE IS THE EMPHASIS ON REAL EXAMPLES AS

OPPOSED TO JUST THEORY. CONCEPTS ARE NOT ONLY DESCRIBED, THEY ARE BROUGHT TO LIFE WITH ACTUAL TRADING STRATEGIES, WHICH GIVE THE READER INSIGHT INTO HOW AND WHY EACH STRATEGY WAS DEVELOPED, HOW IT WAS IMPLEMENTED, AND EVEN HOW IT WAS CODED. THIS BOOK IS A VALUABLE RESOURCE FOR ANYONE LOOKING TO CREATE THEIR OWN SYSTEMATIC TRADING STRATEGIES AND THOSE INVOLVED IN MANAGER SELECTION, WHERE THE KNOWLEDGE CONTAINED IN THIS BOOK WILL LEAD TO A MORE INFORMED AND NUANCED CONVERSATION WITH MANAGERS." —DAREN SMITH, CFA, CAIA, FSA, PRESIDENT AND CHIEF INVESTMENT OFFICER, UNIVERSITY OF TORONTO ASSET MANAGEMENT "USING AN EXCELLENT SELECTION OF MEAN REVERSION AND MOMENTUM STRATEGIES, ERNIE EXPLAINS THE RATIONALE BEHIND EACH ONE, SHOWS HOW TO TEST IT, HOW TO IMPROVE IT, AND DISCUSSES IMPLEMENTATION ISSUES. HIS BOOK IS A CAREFUL, DETAILED EXPOSITION OF THE SCIENTIFIC METHOD APPLIED TO STRATEGY DEVELOPMENT. FOR SERIOUS RETAIL TRADERS, I KNOW OF NO OTHER BOOK THAT PROVIDES THIS RANGE OF EXAMPLES AND LEVEL OF DETAIL. HIS DISCUSSIONS OF HOW REGIME CHANGES AFFECT STRATEGIES, AND OF RISK MANAGEMENT, ARE INVALUABLE BONUSES." —ROGER HUNTER, MATHEMATICIAN AND ALGORITHMIC TRADER

QUANTITATIVE TRADING WITH R - HARRY GEORGAKOPOULOS 2015-02-02

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.

- DAVID VOSE 2008-04-28

RISK ANALYSIS CONCERNS ITSELF WITH THE QUANTIFICATION OF RISK, THE MODELING OF IDENTIFIED RISKS AND HOW TO MAKE DECISIONS FROM THOSE MODELS. QUANTITATIVE RISK ANALYSIS (QRA) USING MONTE CARLO SIMULATION OFFERS A POWERFUL AND PRECISE METHOD FOR DEALING WITH THE UNCERTAINTY AND VARIABILITY OF A PROBLEM. BY PROVIDING THE BUILDING BLOCKS THE AUTHOR GUIDES THE READER THROUGH THE NECESSARY STEPS TO PRODUCE AN ACCURATE RISK ANALYSIS MODEL AND OFFERS GENERAL AND SPECIFIC TECHNIQUES TO COPE WITH MOST MODELING PROBLEMS. A WIDE RANGE OF SOLVED PROBLEMS IS USED TO ILLUSTRATE THESE TECHNIQUES AND HOW THEY CAN BE USED TOGETHER TO SOLVE OTHERWISE COMPLEX PROBLEMS.

CREDIT-RISK MODELLING - DAVID JAMIESON BOLDER 2018-10-31

THE RISK OF COUNTERPARTY DEFAULT IN BANKING, INSURANCE, INSTITUTIONAL, AND PENSION-FUND PORTFOLIOS IS AN AREA OF ONGOING AND INCREASING IMPORTANCE FOR FINANCE PRACTITIONERS. IT IS, UNFORTUNATELY, A TOPIC WITH A HIGH DEGREE OF TECHNICAL COMPLEXITY. ADDRESSING THIS CHALLENGE, THIS BOOK PROVIDES A COMPREHENSIVE AND ATTAINABLE MATHEMATICAL AND STATISTICAL DISCUSSION OF A BROAD RANGE OF EXISTING DEFAULT-RISK MODELS. MODEL DESCRIPTION AND DERIVATION, HOWEVER, IS ONLY PART OF THE STORY. THROUGH USE OF EXHAUSTIVE PRACTICAL EXAMPLES AND EXTENSIVE CODE ILLUSTRATIONS IN THE PYTHON PROGRAMMING LANGUAGE, THIS WORK ALSO EXPLICITLY SHOWS THE READER HOW THESE MODELS ARE IMPLEMENTED. BRINGING THESE COMPLEX APPROACHES TO LIFE BY COMBINING THE TECHNICAL DETAILS WITH ACTUAL REAL-LIFE PYTHON CODE REDUCES THE BURDEN OF MODEL COMPLEXITY AND ENHANCES ACCESSIBILITY TO THIS DECIDEDLY SPECIALIZED FIELD OF STUDY. THE ENTIRE WORK IS ALSO LIBERALLY SUPPLEMENTED WITH MODEL-DIAGNOSTIC, CALIBRATION, AND PARAMETER-ESTIMATION TECHNIQUES TO ASSIST THE QUANTITATIVE ANALYST IN DAY-TO-DAY IMPLEMENTATION AS WELL AS IN MITIGATING MODEL RISK. WRITTEN BY AN ACTIVE AND EXPERIENCED PRACTITIONER, IT IS AN INVALUABLE LEARNING RESOURCE AND REFERENCE TEXT FOR FINANCIAL-RISK PRACTITIONERS AND AN EXCELLENT SOURCE FOR ADVANCED UNDERGRADUATE AND GRADUATE STUDENTS SEEKING TO ACQUIRE KNOWLEDGE OF THE KEY ELEMENTS OF THIS DISCIPLINE.

ASSET PRICE DYNAMICS, VOLATILITY, AND PREDICTION - STEPHEN J. TAYLOR 2011-02-11

THIS BOOK SHOWS HOW CURRENT AND RECENT MARKET PRICES CONVEY INFORMATION ABOUT THE PROBABILITY DISTRIBUTIONS THAT GOVERN FUTURE PRICES. MOVING BEYOND PURELY THEORETICAL MODELS, STEPHEN TAYLOR APPLIES METHODS SUPPORTED BY EMPIRICAL RESEARCH OF EQUITY AND FOREIGN EXCHANGE MARKETS TO SHOW HOW DAILY AND MORE FREQUENT ASSET PRICES, AND THE PRICES OF OPTION CONTRACTS, CAN BE USED TO CONSTRUCT AND ASSESS PREDICTIONS ABOUT FUTURE PRICES, THEIR VOLATILITY, AND THEIR PROBABILITY DISTRIBUTIONS. STEPHEN TAYLOR PROVIDES A COMPREHENSIVE INTRODUCTION TO THE DYNAMIC BEHAVIOR OF ASSET PRICES, RELYING ON FINANCE THEORY AND STATISTICAL EVIDENCE. HE USES STOCHASTIC PROCESSES TO DEFINE MATHEMATICAL MODELS FOR PRICE DYNAMICS, BUT WITH LESS MATHEMATICS THAN IN ALTERNATIVE TEXTS. THE KEY TOPICS COVERED INCLUDE RANDOM WALK TESTS, TRADING RULES, ARCH MODELS, STOCHASTIC VOLATILITY MODELS, HIGH-FREQUENCY DATASETS, AND THE INFORMATION THAT OPTION PRICES IMPLY ABOUT VOLATILITY AND DISTRIBUTIONS. ASSET PRICE DYNAMICS, VOLATILITY, AND PREDICTION IS IDEAL FOR STUDENTS OF ECONOMICS, FINANCE, AND MATHEMATICS WHO ARE STUDYING FINANCIAL ECONOMETRICS, AND WILL ENABLE RESEARCHERS TO IDENTIFY AND APPLY APPROPRIATE MODELS AND METHODS. IT WILL LIKEWISE BE A VALUABLE RESOURCE FOR QUANTITATIVE ANALYSTS, FUND MANAGERS, RISK MANAGERS, AND INVESTORS WHO SEEK REALISTIC EXPECTATIONS ABOUT FUTURE ASSET PRICES AND THE RISKS TO WHICH THEY ARE EXPOSED.