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While Algorithmic Trading contains an abundance of strategies that will be attractive to both independent and institutional traders, it is not a step-by-step guide to implementing them. It offers a realistic assessment of common algorithmic trading techniques and can help serious traders further refine their skills in this field.

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Chan E.P. Algorithmic Trading. Winning Strategies and Their Rationale. John Wiley,

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2013. — 225 pp. This book is a practical guide to algorithmic trading strategies that can be readily implemented by both retail and institutional traders. It is not an academic treatise on financial theory.

Chan E.P.
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Winning Strategies
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If you want to enhance your knowledge of

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quantitative trading, we recommend you read *Algorithmic Trading Winning Strategies and Their Rationale* by Ernest P. Chan. Ernest wrote one of the best algorithmic trading strategies books. What sets this insightful book apart from others is the emphasis on algorithmic trading strategies examples as opposed to just theory.

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Your Unique Winning Strategies. Within this all-encompassing single online learning site, we provide all the necessary theories, knowledge, strategies, practices, resources, and references to help you join the elite group of competent algorithmic retail traders at your own pace.

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Trading: Concepts and Examples

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Short-term positions: In this particular algorithmic trading strategy we will take short-term positions in stocks that are going up or down until they show signs of reversal. It is counter-intuitive to almost all other well-known strategies.

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Modelling Ideas**

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actual trading
strategies, which give
the reader insight into
how and why each ...

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BOOK: Algorithmic
Trading: Winning
Strategies and Their
Rationale. Author:
Ernest P. Chan; John
Wiley & Sons;
28-May-2013; Business
& Economics; 224
pages; Praise for

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High-Frequency Trading (HFT) - High-frequency trading strategies are algorithmic strategies

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which get executed in an automated way in quick time, usually on a sub-second time scale. Such strategies hold their trade positions for a very short time and try to make wafer-thin profits per trade, executing millions of trades every day.

A step-by-step guide to Algorithmic Trading

While Algorithmic

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Readers of

Quantitative Trading
can find the password
to the Matlab, Python,
and R codes associated
with this book and
other premium content
in the last paragraph of
page 34. _____ Ernie's
second book

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Winning Strategies and
Their Rationale is an in-
depth study of two

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types of strategies:
mean reverting and
momentum. It ...

Books | E.P. Chan & Associates

The primary philosophies behind a majority of the algorithmic trading oscillate around software to detect profitable opportunities and exploit them faster than any human could. Most commonly, mean reversion, momentum

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trading, arbitrage, and several machine-learning methods are used.

Algorithmic Trading Strategies Debunked

Read this exclusive interview with algorithmic trading expert Andrea Unger. Find out his perspective on the algo trading space and tips to improve your trading strategy.

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Quantitative Trading,
Algorithmic Trading,
System Trading, Robot
Trading and More.

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