Automated Trading with R: Quantitative Research and Platform Development

Christopher Conlan

Automated Trading with R: Quantitative Research and Platform Development

Christopher Conlan

Automated Trading with R: Quantitative Research and Platform Development Christopher Conlan

This book explains the broad topic of automated trading, starting with its mathematics and moving to its computation and execution. Readers will gain a unique insight into the mechanics and computational considerations taken in building a backtester, strategy optimizer, and fully functional trading platform.

Automated Trading with R provides automated traders with all the tools they need to trade algorithmically with their existing brokerage, from data management, to strategy optimization, to order execution, using free and publically available data. If your brokerage's API is supported, the source code is plug-and-play.

The platform built in this book can serve as a complete replacement for commercially 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. The book's three objectives are:

- To provide a flexible alternative to common strategy automation frameworks, like Tradestation, Metatrader, and CQG, to small funds and retail traders.
- To offer an understanding the internal mechanisms of an automated trading system.
- To standardize discussion and notation of real-world strategy optimization problems.

What you'll learn

- Programming an automated strategy in R gives the trader access to R and its package library for optimizing strategies, generating real-time trading decisions, and minimizing computation time.
- How to best simulate strategy performance in their specific use case to derive accurate performance estimates.
- Important machine-learning criteria for statistical validity in the context of time-series.
- An understanding of 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

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.

Download and Read Free Online Automated Trading with R: Quantitative Research and Platform Development Christopher Conlan

---

From reader reviews:

Fernando Levering:

Do you have favorite book? When you have, what is your favorite's book? Book is very important thing for us to find out everything in the world. Each reserve has different aim as well as goal; it means that publication has different type. Some people experience enjoy to spend their time and energy to read a book. They can be reading whatever they consider because their hobby will be reading a book. Why not the person who don't like looking at a book? Sometime, person feel need book when they found difficult problem as well as exercise. Well, probably you should have this Automated Trading with R: Quantitative Research and Platform Development.

Donald Gullett:

In this 21st hundred years, people become competitive in most way. By being competitive currently, people have do something to make these survives, being in the middle of the actual crowded place and notice simply by surrounding. One thing that often many people have underestimated this for a while is reading. Yeah, by reading a reserve your ability to survive boost then having chance to stand up than other is high. To suit your needs who want to start reading some sort of book, we give you this specific Automated Trading with R: Quantitative Research and Platform Development book as starter and daily reading book. Why, because this book is greater than just a book.

Phillip Barker:

This Automated Trading with R: Quantitative Research and Platform Development are usually reliable for you who want to certainly be a successful person, why. The main reason of this Automated Trading with R: Quantitative Research and Platform Development can be one of the great books you must have is giving you more than just simple studying food but feed you actually with information that might be will shock your prior knowledge. This book is actually handy, you can bring it everywhere and whenever your conditions in the e-book and printed versions. Beside that this Automated Trading with R: Quantitative Research and Platform Development forcing you to have an enormous of experience for example rich vocabulary, giving you tryout of critical thinking that we know it useful in your day task. So , let's have it appreciate reading.

Joseph Yancey:

The reserve untitled Automated Trading with R: Quantitative Research and Platform Development is the e-book that recommended to you you just read. You can see the quality of the guide content that will be shown to anyone. The language that creator use to explained their way of doing something is easily to understand. The writer was did a lot of study when write the book, to ensure the information that they share to you is absolutely accurate. You also will get the e-book of Automated Trading with R: Quantitative Research and Platform Development from the publisher to make you far more enjoy free time.

Download and Read Online Automated Trading with R: Quantitative Research and Platform Development Christopher Conlan #P4AHKJ0SXL8

Read Automated Trading with R: Quantitative Research and Platform Development by Christopher Conlan for online ebook

Automated Trading with R: Quantitative Research and Platform Development by Christopher Conlan Free PDF d0wnl0ad, audio books, books to read, good books to read, cheap books, good books, online books, books online, book reviews epub, read books online, books to read online, online library, greatbooks to read, PDF best books to read, top books to read Automated Trading with R: Quantitative Research and Platform Development by Christopher Conlan books to read online.

Online Automated Trading with R: Quantitative Research and Platform Development by Christopher Conlan ebook PDF download

Automated Trading with R: Quantitative Research and Platform Development by Christopher Conlan Doc

Automated Trading with R: Quantitative Research and Platform Development by Christopher Conlan Mobipocket

Automated Trading with R: Quantitative Research and Platform Development by Christopher Conlan EPub