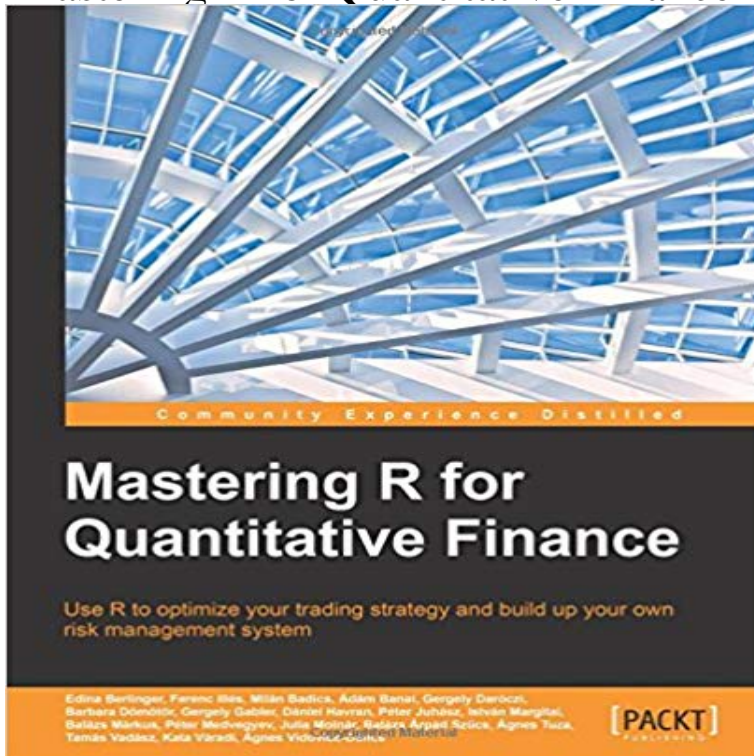


Mastering R for Quantitative Finance



Use R to optimize your trading strategy and build up your own risk management system

About This Book

Learn to manipulate, visualize, and analyze a wide range of financial data with the help of built-in functions and programming in R

Understand the concepts of financial engineering and create trading strategies for complex financial instruments

Explore R for asset and liability management and capital adequacy modeling

Who This Book Is For

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.

What You Will Learn

Analyze high frequency financial data

Build, calibrate, test, and implement theoretical models such as cointegration, VAR, GARCH, APT, Black-Scholes, Margrabe, logoptimal portfolios, core-periphery, and contagion

Solve practical, real-world financial problems in R related to big data, discrete hedging, transaction costs, and more.

Discover simulation techniques and apply them to situations where analytical formulas are not available

Create a winning arbitrage, speculation, or hedging strategy customized to your risk preferences

Understand relationships between market factors and their impact on your portfolio

Assess the trade-off between accuracy and the cost of your trading strategy

In Detail

R is a powerful open source functional programming language that provides high level graphics and interfaces to other languages. Its strength lies in data analysis, graphics, visualization, and data manipulation. R is becoming a widely used modeling tool in science, engineering, and business. The book is organized as a step-by-step practical guide to using R. Starting with

time series analysis, you will also learn how to forecast the volume for VWAP Trading. Among other topics, the book covers FX derivatives, interest rate derivatives, and optimal hedging. The last chapters provide an overview on liquidity risk management, risk measures, and more. The book pragmatically introduces both the quantitative finance concepts and their modeling in R, enabling you to build a tailor-made trading system on your own. By the end of the book, you will be well versed with various financial techniques using R and will be able to place good bets while making financial decisions.

Mastering R for Quantitative Finance: Edina Berlinger, Ferenc Illes

R_for_Quantitative_Finance/Introduction-to-R-for-Quantitative-Finance/source-code/. Fetching latest commit Cannot retrieve the latest commit at this time. **Mastering R for Quantitative - Google Drive** Edina Berlinger - Mastering R for Quantitative Finance jetzt kaufen. ISBN: 9781783552078, Fremdsprachige Bucher - Personliche Finanzen.

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