Mastering R for Quantitative Finance

Edina Berlinger, Ferenc Illes, Milan Badics, Adam Banai, Gergely Daroczi

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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.

From reader reviews:

Louis Venable:

Nowadays reading books are more than want or need but also turn into a life style. This reading addiction give you lot of advantages. Associate programs you got of course the knowledge even the information inside the book which improve your knowledge and information. The knowledge you get based on what kind of book you read, if you want have more knowledge just go with training books but if you want really feel happy read one along with theme for entertaining for example comic or novel. The actual Mastering R for Quantitative Finance is kind of publication which is giving the reader erratic experience.

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