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In his well-received first book Quantitative Trading, Dr. Ernest Chan addressed the essential techniques an algorithmic trader needs to succeed at this demanding endeavor. While some useful example strategies were presented throughout, they were not the main focus

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and their Rationale by Ernest P. Chan. This book serves as a practical guide to Algorithmic Trading strategies that can be implemented by both retail and institutional traders. Dr. Ernest Chan has covered a wide array of simple and linear strategies in this book.

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book on quantitative trading written by a seasoned practitioner.

Algorithmic Trading: Winning Strategies and Their ...

This Q&A session on Machine Learning in Trading, with Dr. Ernest Chan was the perfect opportunity to ask him any query

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pertaining to this topic. It was helpful to those who wish to apply their technical skills in AI, Cloud, Machine Learning etc. to Financial Markets or aspire to belong to the algorithmic trading community.

Ernest P Chan's new book - Algorithmic

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Trading Software

Quantitative Trading: How to Build Your Own Algorithmic Trading Business Ernie Chan The book brings up key topics in developing quantitative models such as problems of overfitting and regime shifts.

Machine Learning In Trading Q&A By

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Ernest Chan

Dr. Ernest P. Chan

Dr. Ernest Chan is the Managing Member of QTS Capital Management, LLC., a commodity pool operator and trading advisor. QTS manages a hedge fund as well as individual accounts. He has worked in IBM human language technologies group where he developed

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natural language processing system which was ranked 7th globally in the defense advanced research project competition.

Quantitative Trading by Chan, Ernie
(ebook)

Chan, Ernest P., 1966– Algorithmic

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trading : winning strategies and their rationale / Ernest P. Chan. pages cm. — (Wiley trading series) Includes bibliographical references and index. ISBN 978-1-118-46014-6 (cloth) 1. Investment analysis. 2. Stocks. 3. Exchange traded funds. 4. Algorithms. 5. Program trading (Securities) I. Title.

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LLC. He has worked for various investment banks (Morgan Stanley, Credit Suisse, ...

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Rationale” Besides many new insights into quantitative trading strategies he even mentions AlgoTrader in his book! Check it out at www.scribd.com (Table 1.2. all the way at the bottom of the page)

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