



Algorithmic Trading: Winning Strategies and Their Rationale

Ernest P. Chan

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Praise for Algorithmic Trading

"Algorithmic Trading is an insightful book on quantitative trading written by a seasoned practitioner. What sets this book apart from many others in the space is the emphasis on real examples as opposed to just theory. Concepts are not only described, they are brought to life with actual trading strategies, which give the reader insight into how and why each strategy was developed, how it was implemented, and even how it was coded. This book is a valuable resource for anyone looking to create their own systematic trading strategies and those involved in manager selection, where the knowledge contained in this book will lead to a more informed and nuanced conversation with managers."

--DAREN SMITH, CFA, CAIA, FSA, President and Chief Investment Officer, University of Toronto Asset Management

"Using an excellent selection of mean reversion and momentum strategies, Ernie explains the rationale behind each one, shows how to test it, how to improve it, and discusses implementation issues. His book is a careful, detailed exposition of the scientific method applied to strategy development. For serious retail traders, I know of no other book that provides this range of examples and level of detail. His discussions of how regime changes affect strategies, and of risk management, are invaluable bonuses."

--Roger Hunter, Mathematician and Algorithmic Trader

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From Reader Review Algorithmic Trading: Winning Strategies and Their Rationale for online ebook

Alexey Groshev says

A bit shallow.

Shankar Pandala says

Not so great book. May be a book with python examples would be helpful

Erfan Salavati says

Very nice. Both scientific and practical.

Max Bolingbroke says

Doesn't spend a lot of time thinking about the economics of the strategies constructed and therefore what risk is actually being taken on, but otherwise a very interesting and clearly-written book. Covers a lot of ground and has solid description of the design process and rationale for the strategies described.
