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Knowledge rather than Hope A Book for Retail Investors and Mathematical Finance Students

By Vasily Nekrasov

Vasily Nekrasov. Paperback. Condition: New. 156 pages. Dimensions: 9.0in. x 6.0in. x 0.4in. This book does not tell you how to make millions. But it does tell you how to avoid typical mistakes and severe losses. It also tells you which long-term performance you can expect from a trading strategy and how to verify whether a strategy really works. In particular, the Kelly criterion (also known as fortunes formula) is comprehensively discussed with portfolio management in mind. You will also learn the basics of the statistical analysis with R. Last but not least the author frankly shares his own (sometimes bitter) trading experience. In order to read this book you need a working knowledge of college mathematics. But the book is completely void of mathematical arrogance and complicated but impractical market models. The most of problems are solved by means of the Monte Carlo simulation, i. e. we let a computer work for us. R code and sample chapters are available on the authors website www.yetanotherquant.com. This item ships from multiple locations. Your book may arrive from Roseburg, OR, La Vergne, TN. Paperback.

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