

Pairs Trading: Quantitative Methods And Analysis By Ganapathy Vidyamurthy

By Ganapathy Vidyamurthy

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http://www.academia.edu/People/Pairs_Trading

The invention of pairs trading is often attributed to How does pairs trading Ganapathy (2004) Pairs trading, Quantitative Methods and Analysis. 1st

<http://www.quora.com/Quantitative-Finance/How-does-pairs-trading-work>

Algorithmic Trading & Quantitative Strategies Course ? His research interests in statistics include multivariate methods, longitudinal and time series modeling,

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examines two versions of pairs trading that

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Pairs Trading Quantitative Methods and Analysis such as what ratio should be used to construct the pairs properly.

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http://en.wikipedia.org/wiki/Pairs_trade

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