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In this post we will discuss about building a trading strategy using R. Before dwelling into the trading jargons using R let us spend some time understanding what R is. R is an open source. There are more than 4000 add on packages, 18000 plus members of LinkedIn's group and close ...

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Quantitative Trading with R: Understanding Mathematical and Computational Tools from a Quant's Perspective. This repository contains errata and R code from the book. The book can be purchased on Amazon here: <http://amzn.to/1DDNln1> The code is provided under the MIT license.

GitHub - hgeorgako/rfortraders: Quantitative Trading with R

In this post, we will back-test our trading strategy in R. Back-testing of a trading strategy can be implemented in four stages. Getting the historical data. The quantmod package has made it really easy to pull historical data from Yahoo Finance. The one line code below fetches NSE (Nifty) data. `getSymbols("^NSEI")`

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An Example of a Trading Strategy Coded in R

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R-exercises - Quantitative Trading Analysis with R

The phrase 'quantitative trading' has quickly entered the finance lexicon, so much so that everyday investors have become familiar with quants enough to know it means computer trading. In this article, we'll try to explain the concept a bit further for the market layman. Frequency of the phrase "quantitative trading" in Google Books

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Quantitative trading techniques include high-frequency trading, algorithmic trading and statistical arbitrage. These techniques are rapid-fire and typically have short-term investment horizons.

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