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'Advanced Trading Rules' demonstrates how to apply econometrics, computer modelling, technical and quantitative analysis to generate superior returns, showing how you can stay ahead of the curve by finding out why certain methods succeed or fail.

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including new material on technical analysis and evaluation

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Review

"Simply the best ... if you are trying to make forecasts in financial markets, if you have a good error rate, but you don't know how to make money with your models, this is your book. Useful to students and teachers and also in research, because it covers a wide range of topics." - Reviewer from Portugal on Amazon.Co.Uk

About the Author

Stephen Satchell is a Fellow of Trinity College, the Reader in Financial Econometrics at the University of Cambridge and Visiting Professor at Birkbeck College, City University Business School and University of Technology, Sydney. He provides consultancy for a range of city institutions in the broad area of quantitative finance. He has published papers in many journals and has a particular interest in risk.

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