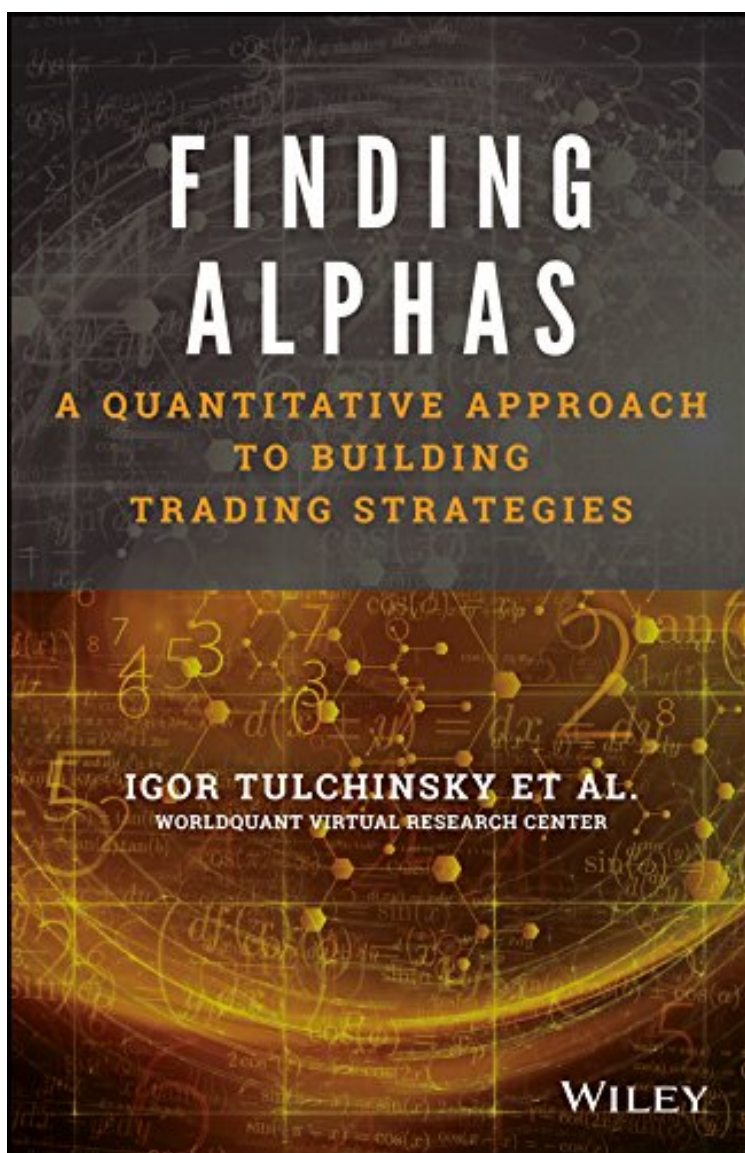


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Finding Alphas: A Quantitative Approach to Building Trading Strategies (The Wiley Finance Series)

Igor Tulchinsky

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Design more successful trading systems with this practical guide to identifying alphas
Finding Alphas seeks to teach you how to do one thing and do it well: design alphas. Written by experienced practitioners from WorldQuant, including its founder and CEO Igor Tulchinsky, this book provides detailed insight into the alchemic art of generating trading signals, and gives you access to the tools you need to practice and explore. Equally applicable across regions, this practical guide provides you with methods for uncovering the hidden signals in your data. A collection of essays provides diverse viewpoints to show the similarities, as well as unique approaches, to alpha design, covering a wide variety of topics, ranging from abstract theory to concrete technical aspects. You'll learn the dos and don'ts of information research, fundamental analysis, statistical arbitrage, alpha diversity, and more, and then delve into more advanced areas and more complex designs. The companion website, www.worldquantchallenge.com, features alpha examples with formulas and explanations. Further, this book also provides practical guidance for using WorldQuant's online simulation tool WebSimreg; to get hands-on practice in alpha design. Alpha is an algorithm which trades financial securities. This book shows you the ins and outs of alpha design, with key insight from experienced practitioners. Learn the seven habits of highly effective quants
Understand the key technical aspects of alpha design
Use WebSimreg; to experiment and create more successful alphas
Finding Alphas is the detailed, informative guide you need to start designing robust, successful alphas.

From the Inside Flap
Uncovering new areas of potential profit in financial data takes focused dedication. Precise techniques and know-how are required to design the alphas at the core of trading systems that reflect these opportunities. In Finding Alphas, successful members of the global team at WorldQuant provide their insights, which are based on years of experience. These top innovative quants practicing the alchemic art of generating trading signals reveal their unique approaches to creative alpha design. WorldQuant Founder and CEO Igor Tulchinsky and CIO Geoffrey Lauprete begin with a fresh introduction to alphas, including the life cycle of alphas and methods that can be used to cut losses. In the cogently organized collection of essays that follow, highly-experienced quants reveal a full range of nuts-and-bolts processes for designing alphas, and the nuances of perfecting their accuracy and automation. Conversational discussions supplemented with clarifying charts, diagrams, and tables offer straightforward explanations of: The key steps to developing, evaluating, and improving quality alphas. Make-or-break technical details of turnover, backtesting, fundamental analysis, equity price volume, statistical arbitrage, overfitting, and alpha diversity. The dos and don'ts of information research, fundamental analysis, statistical arbitrage, alpha diversity, and more. Alpha design for various asset classes such as futures and currencies, and the effect of news and social media on stock returns. When you're ready to walk the walk, the free WebSim reg; simulation tool enables you to backtest and experiment with alphas that you create. If your alphas perform well, they may be included in actual quant trading investment strategies managed by WorldQuant. Finding Alphas is your resource for uncovering the creative processes used to identify alphas that remain undiscovered by the wider market. Its goal is to illuminate the methods for seeking profitable trading strategies.
From the Back Cover
HOW TO IDENTIFY POTENTIAL PROFIT OPPORTUNITIES FROM MARKET BEHAVIORS OTHERS HAVE BEEN UNABLE TO QUANTIFY
Finding Alphas seeks to teach you how to do one thing and do it well ndash; design alphas. For financial engineers, quantitative researchers, investment analysts, and those aspiring to be quants, this is the guidebook for reliable, up-to-date coverage on the ins and outs of alpha design. The collection of essays inside explores how to hone and retain a cutting-edge when trying to make sense of the ever-increasing amount of quantifiable changes happening during trading. From abstract theory to concrete technical methods, Finding Alphas illuminates basic techniques as well as unique approaches to alpha design, helping you to develop your own design style. A fascinating range of methods for uncovering the signals in data are explored. On your way to mastering alpha design, this robust training tool will equip you with: The seven habits of highly-effective quants. A full treatment of all the key technical aspects of alpha design. The know-how to develop a disciplined process for alpha discovery and securities trading. A web-based simulator, WebSim reg;; for creating and fine-tuning successful alphas. As the amount of data continues to grow in the financial industry, the advantage will go to the trader who can see the whole picture, who can combine millions and billions of subtle and illusive signals, and who has honed their skill set with the information provided by Finding Alphas.
About the Author
IGOR TULCHINSKY is the Founder and CEO of WorldQuant, LLC, a private institutional investment management

complex with offices worldwide. He is also Founder of the WorldQuant Foundation, which offers scholarships to outstanding students committed to pursuing higher education in the fields of science and quantitative studies. Based on the belief that education should be free for all, he has also founded WorldQuant University, which offers a tuition free open online master degree program in quantitative finance.