Crypto-trading

Unit Title	Crypto-trading		
Level of Study	MS		
Credit Value		ECTS Value	
Home Department	Mathematical methods in economics		
Home Faculty	Economics		
Unit Co-ordinator			
Key Words	Trading strategies, Cryptotrading, Cryptoportfolio, Cross-exchange arbitrage		
Brief Summary	In the framework of unit are considered: types of trading strategies; concept and structure of the systematic trading, types of software and programing languages for crypto-trading; the nature and types of market inefficiency. This is a practical unit that enables students to understand crypto-trading specific based on trading model creation, estimation, backtesting and validation.		
Indicative Content	Cryptocurrency trading Data sources, alternative data Trading Basics: orders, trades, order book, tradelog Connection to exchanges using Python(ccxt), R(rusquant) Cross-exchange arbitrage Trend-following and mean-reversion strategies Cryptocurrency portfolio Rotational trading Types of bias in cryptocurrency trading Risk management and post-trade analysis		