Quantitative Equity Strategies

Unit Title	Quantitative Equity Strategies		
Level of Study	MS		
Credit Value		**ECTS Value**	
Home Department	Mathematical methods in economics		
Home Faculty	Economics		
Unit Co-ordinator			
Key Words	Trading strategies, Performance, Overfitting, Parameter estimation, Backtesting		
Brief Summary	In the framework of are considered: types of trading strategies; concept and structure of the systematic trading, types of software and programming languages for algorithmic trading; the nature and types of market inefficiency. This is a practical unit that enables students to understand systematic trading specific based on trading model creation, estimation, backtesting and validation.		
Indicative Content	Efficient Market Hypothesis and market anomalies Index investing and ETF industry Factor models Trend-following and mean-reversion strategies Rotational trading Volatility trading High-frequency trading Types of bias in algorithmic trading Machine learning in quantitative finance Reinforcement learning in algorithmic trading Models overfitting detection Risk management, Execution, Pre-Trade and Post-Trade Analysis		