



# Automated Trading with R: Quantitative Research and Platform Development

*Christopher Conlan*

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# Automated Trading with R: Quantitative Research and Platform Development

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**Automated Trading with R: Quantitative Research and Platform Development** Christopher Conlan

This book explains the broad topic of automated trading, starting with its mathematics and moving to its computation and execution. Readers will gain a unique insight into the mechanics and computational considerations taken in building a backtester, strategy optimizer, and fully functional trading platform.

*Automated Trading with R* provides automated traders with all the tools they need to trade algorithmically with their existing brokerage, from data management, to strategy optimization, to order execution, using free and publically available data. If your brokerage's API is supported, the source code is plug-and-play.

The platform built in this book can serve as a complete replacement for commercially available platforms used by retail traders and small funds. Software components are strictly decoupled and easily scalable, providing opportunity to substitute any data source, trading algorithm, or brokerage. The book's three objectives are:

- To provide a flexible alternative to common strategy automation frameworks, like Tradestation, Metatrader, and CQG, to small funds and retail traders.
- To offer an understanding the internal mechanisms of an automated trading system.
- To standardize discussion and notation of real-world strategy optimization problems.

## **What you'll learn**

- Programming an automated strategy in R gives the trader access to R and its package library for optimizing strategies, generating real-time trading decisions, and minimizing computation time.
- How to best simulate strategy performance in their specific use case to derive accurate performance estimates.
- Important machine-learning criteria for statistical validity in the context of time-series.
- An understanding of critical real-world variables pertaining to portfolio management and performance assessment, including latency, drawdowns, varying trade size, portfolio growth, and penalization of unused capital.

## **Who This Book Is For**

This book is for traders/practitioners at the retail or small fund level with at least an undergraduate

background in finance or computer science. Graduate level finance or data science students.

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