



# Statistical Arbitrage: Algorithmic Trading Insights and Techniques (Wiley Finance)

*Andrew Pole*

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While statistical arbitrage has faced some tough times?as markets experienced dramatic changes in dynamics beginning in 2000?new developments in algorithmic trading have allowed it to rise from the ashes of that fire. Based on the results of author Andrew Pole?s own research and experience running a statistical arbitrage hedge fund for eight years?in partnership with a group whose own history stretches back to the dawn of what was first called pairs trading?this unique guide provides detailed insights into the nuances of a proven investment strategy. Filled with in-depth insights and expert advice, *Statistical Arbitrage* contains comprehensive analysis that will appeal to both investors looking for an overview of this discipline, as well as quants looking for critical insights into modeling, risk management, and implementation of the strategy.

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