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Quantitative Trading with R: Understanding Mathematical and Computational Tools from a Quant's Perspective Hardcover – 3 February 2015. by Harry Georgakopoulos (Author) › Visit Amazon's Harry Georgakopoulos Page. Find all the books, read about the author, and more. See search results for this author. Harry Georgakopoulos (Author)

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Quantitative Trading with R: Understanding Mathematical and Computational Tools from a Quant's Perspective. This repository contains errata and R code from the book. The book can be purchased on Amazon here: <http://amzn.to/1DDNln1> The code is provided under the MIT license.

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The concise setup of Comprehensive R Archive Network known as CRAN provides you the list of packages along with the base installation required. There are lot of packages available depending upon the analysis needs to be done. To implement the trading strategy, we will use the package called quantstrat.

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