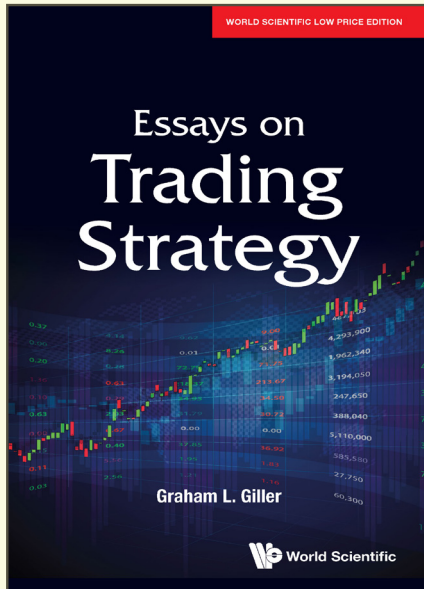


Essays on Trading Strategy

By **Graham L. Giller**
(Giller Investments, USA)



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ABOUT THE BOOK

This book directly focuses on finding optimal trading strategies in the real world and supports that with a well-defined theoretical foundation that allows trading strategy problems to be solved. Critically, it also delivers a menu of actual solutions that can be applied by traders with various risk profiles and objectives in markets that exhibit substantial tail risk. It shows how the Markowitz approach leads to excessive risk taking, and trader underperformance, in the real world. It summarizes the key features of Utility Theory, the deficiencies of the Sharpe Ratio as a statistic, and develops an optimal decision theory with fully developed examples for both “Normal” and leptokurtotic distributions.

READERSHIP

For researchers, students and professionals like finance professionals, data scientists, economists, investment managers and fund managers.

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ABOUT THE AUTHOR

Graham Giller is the author of *Adventures in Financial Data Science* and one of Wall Street's original data scientists. Starting his career at Morgan Stanley in the UK, he was an early member of Peter Muller's famous PDT group and went on to run his own investment firm. He was Bloomberg LP's original data science hire and set up the data science team in the Global Data division there. He then moved to J P Morgan to take the role of Chief Data Scientist, New Product Development, and was subsequently Head of Data Science Research at J P Morgan and Head of Primary Research at Deutsche Bank. He is currently CEO of Giller Investments (New Jersey), LLC, a private research firm.

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