



Pairs Trading: Quantitative Methods and Analysis (Wiley Finance)

Ganapathy Vidyamurthy

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The first in-depth analysis of pairs trading

Pairs trading is a market-neutral strategy in its most simple form. The strategy involves being long (or bullish) one asset and short (or bearish) another. If properly performed, the investor will gain if the market rises or falls. Pairs Trading reveals the secrets of this rigorous quantitative analysis program to provide individuals and investment houses with the tools they need to successfully implement and profit from this proven trading methodology. Pairs Trading contains specific and tested formulas for identifying and investing in pairs, and answers important questions such as what ratio should be used to construct the pairs properly.

Ganapathy Vidyamurthy (Stamford, CT) is currently a quantitative software analyst and developer at a major New York City hedge fund.

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