



# Algorithmic Trading: Theoretical And Practical Minimums (PAIR TRADING) - Volume 5

*Fudancy Technology, M. Schoeffel*

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Concerning algorithmic trading, an essential feature to keep in mind is that an algorithm is mainly a guess. In order to guess right, it is important to have a well rooted knowledge of some theoretical minimums.

This is the purpose of our new series of publications to go deeper into the theory and at the same time deeper into the practice. In each volume, we will develop both aspects and show how to extract ideas for trading strategies, from simple mathematics of market theory. Then, we will construct precise and comprehensive strategies from these generic ideas. Volume 5 is about Pair TRading

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