

New Developments in Quantitative Trading and Investment

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The 2007-2008 financial crisis and the subsequent world economic crisis have demonstrated the need for academics and the fund management industry to better address the deep complexity of financial decision processes through more robust and refined investment and trading approaches, if they wish to be in a position to offer investment portfolios that combine outstanding returns and minimal risk.

This new series, entitled *New Developments in Quantitative Trading and Investment* aims to meet this need, providing authoritative accounts of novel and advanced techniques and ideas derived from quantitative financial economics, econometrics and operations research, to improve the solutions to practical investment decisions and produce consistent and robust risk-adjusted returns.

New Developments in Quantitative Trading and Investment will provide a major contribution to the literature in this field, disseminating new approaches and techniques to the fund management industry and to a wide international audience of finance academics and practitioners. In doing so, we believe that it will go some way towards convincing a growing number of those involved in active investment management to experiment beyond the bounds of the more traditional approaches and models.

Topics include but are not limited to:

- ✦ Modelling with high frequency data and market microstructure
- ✦ Quantitative fund management
- ✦ Application and testing of trading rules
- ✦ Advances in asset management and portfolio optimisation
- ✦ Relative value and market neutral strategies
- ✦ Modelling volatility and correlation
- ✦ Risk analysis and credit trading
- ✦ Derivatives pricing models and real options

Please submit publication proposals to the editorial board.