An Introduction to Algorithmic Finance, Algorithmic Trading and Blockchain

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About the Book

The purpose of An Introduction to Algorithmic Finance is to provide a broad-based accessible introduction to three of the presently most important areas of computational finance, namely, option pricing, algorithmic trading and blockchain. This will provide a basic understanding required for a career in the finance industry and for doing more specialized courses in finance. An Introduction to Algorithmic Finance breaks down into three parts. The first part provides the necessary theoretical background to Derivatives, Options and Stochastic Dominance. The second part covers various algorithmic issues of finance, discussing specific algorithms, their applications and consequences. The third part of the book is devoted to blockchain and cryptocurrency which complements the first two parts. An Introduction to Algorithmic Finance is an interesting, important read for anyone interested in or invested in the finance industry & it highlights and explains current phenomena in algorithmic finance in an articulate manner.