



Making Money with statistical Arbitrage: Generating Alpha in sideways Markets with this Option Strategy

By Jan Becker

Anchor Academic Publishing Mai 2013, 2013. Taschenbuch. Book Condition: Neu. 220x155x4 mm. Neuware - In the following study, I am going to present a short survey of the hedge fund industry, its regulation and the existent hedge fund strategies. Statistical arbitrage in particular is explained in further detail, and major performance measurement ratios are presented. In the second part, I am going to introduce a semi-variance model for statistical arbitrage. The model is compared to the standard Garch model, which is often used in daily option trading, derivate pricing and risk management. As investment returns are not equally distributed over time, sources for statistical arbitrage occur. The semi-variance model takes skewness into account and provides higher returns at lower volatility than the Garch model. The concept is aimed to be a synopsis of mean reversion and chart pattern detection. The computer model is generated with respect to Brownian motion and technical analysis and provides significant returns to the investment. While the market efficiency hypothesis states the impossibility of long-term arbitrage opportunities, market anomalies outstand significantly. Connecting both elements creates a profitable trading system. The combination of both approaches delivers a sensible hedge fund concept. The out-of-sample backtest verifies out-performance and...



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