

1,127 30

Views

CrossRef citations to date

1

Altmetric

Research Papers

Pairs trading based on statistical variability of the spread process

Timofei Bogomolov 

Pages 1411-1430 | Received 22 Sep 2011, Accepted 07 Nov 2012, Published online: 21 Feb 2013

 Cite this article  <https://doi.org/10.1080/14697688.2012.748934>

Sample our
Economics, Finance,
Business & Industry Journals
>> **Sign in here** to start your access
to the latest two volumes for 14 days

 Full Article

 Figures & data

 References

 Citations

 Metrics

 Reprints & Permissions

Read this article

Abstract

This research proposes a new non-parametric approach to pairs trading based on renko

and kagi

introduc

informat

long-run

The only

volatili

been

of Ameri

excess r

1.5 to 3.

Q Keyword

We Care About Your Privacy

We and our 848 partners store and/or access information on a device, such as unique IDs in cookies to process personal data. You may accept or manage your choices by clicking below, including your right to object where legitimate interest is used, or at any time in the privacy policy page. These choices will be signaled to our partners and will not affect browsing data. [Privacy Policy](#)

We and our partners process data to provide:

Use precise geolocation data. Actively scan device characteristics for identification. Store and/or access information on a device. Personalised advertising and content, advertising and content measurement, audience research and services development.

List of Partners (vendors)

I Accept

Essential Only

Show Purpose



Statistical methods

Trading strategies

Acknowledgements

I would like to thank John van der Hoek and Petko Kalev for their support and invaluable comments during my work on this research. I am also very grateful to the referees for their comments and suggestions.

Related Research Data

[The profitability of pairs trading strategies: distance, cointegration and copula methods](#)

Source: Informa UK Limited

[Pairs trading with a mean-reverting jump-diffusion model on high-frequency data](#)

Source: Informa UK Limited

[Pairs trading: does volatility timing matter?](#)

Source: Informa UK Limited

[Pairs trading strategies in a cointegration framework: back-tested on CFD and optimized by profit factor](#)

Source: Informa UK Limited

[Pairs trading with partial cointegration](#)

Source:

[A sto](#)

Source:

[STATI](#)

Source:

[Intra](#)

Source:

[On](#)

Source:

[Linkin](#)



People also read

Recommended articles

Cited by
30

Information for

- Authors
- R&D professionals
- Editors
- Librarians
- Societies

Opportunities

- Reprints and e-prints
- Advertising solutions
- Accelerated publication
- Corporate access solutions

Open access

- Overview
- Open journals
- Open Select
- Dove Medical Press
- F1000Research

Help and information

- Help and contact
- Newsroom
- All journals
- Books

Keep up to date

Register to receive personalised research and resources by email

 Sign me up

