

Q

Home ► All Journals ► Economics, Finance & Business ► Quantitative Finance ► List of Issues ► Volume 13, Issue 9 ► Pairs trading based on statistical varia



Volume 13, 2013 - Issue 9

1,214341ViewsCrossRef citations to dateAltmetric

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

L Cite this article **A** https://doi.org/10.1080/14697688.2012.748934



Applied mathematical finance	Quantitative trading strategies	Arbitrage relationship	Statistical methods
Trading strategies			
JEL Classifications:			
C1 C14			

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	
Basic Properties of Strong Mixing Conditions. A Survey and Some Open Ques	tions
Sourc	
High-	c d
Patte	
Sourc	
On St	
Sourc	
Are P	
Sourc	
A S	
PARA	WITH
JUMP	
Sourc	
On So	
Sourc	
On th	
Sourc	
Does Simple Pairs Trading Still Work?	

Source: Financial Analysts Journal A Regime-Switching Relative Value Arbitrage Rule Source: Unknown Repository Pairs trading Source: Quantitative Finance Martingales and first passage times of AR(1) sequences Source: Stochastics Maximal inequalities for the Ornstein-Uhlenbeck process Source: Proceedings of the American Mathematical Society Recombining Binomial Tree Approximations for Diffusions Source: Unknown Repository Long-Run Economic Relationships Source: Unknown Repository Pairs Trading: Performance of a Relative-Value Arbitrage Rule Source: Review of Financial Studies

Linking provided by Schole%plorer

Related research (

People also read	Recommended articles	Cited by

Information for	Open access
Authors	Overview
R&D professionals	Open journals
Editors	Open Select
Librarians	Dove Medical Press
Societies	F1000Research
Opportunities	Help and information
Reprints and e-prints	Help and contact
Advertising solutions	Newsroom
Accelerated publication	All journals
Corporate access solutions	Books

Keep up to date

Register to receive personalised research and resources by email

 \square

