



Q Tips: Fast, Scalable and Maintainable Kdb+

By Nick Psaris

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- Sales Rank: #979462 in Books
- Published on: 2015-03-19
- Original language: English
- Number of items: 1
- Dimensions: 9.25" h x .71" w x 7.50" l, 1.19 pounds
- Binding: Paperback
- 314 pages

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Editorial Review

About the Author

Nick Psaris has been developing automated trading systems for over 15 years. After graduating Duke University with a degree in Physics and Chinese, he began his career in finance at Morgan Stanley in New York. He obtained his CFA charter in 2003, and a Masters in Computational Finance from the Tepper School of Business at Carnegie Mellon University in 2006. Nick then moved to Hong Kong and built an equity portfolio trading and backtesting system in q. After spending three years at Liquid Capital Markets Hong Kong building a high frequency automated market making system in q, he is now building an inventory optimization platform in q at a top tier American investment bank. Q Tips is based on his years of practical experience developing production trading systems in q.

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