

PAIR TRADING

STOCK A

STOCK B

Two Stocks Identified As Correlated

TRADE

Long Stock

Believed To Go Up

Short Stock

Believed To Go Down

Layman's Guide To Pair Trading

N Colangelo



Layman's Guide To Pair Trading:

The Handbook of Pairs Trading Douglas S. Ehrman, 2006-01-24 Learn both the theory and practice of pairs trading why it is consistently profitable and how you can apply the strategies in your own trading with this valuable guide Author Douglas Ehrman covers pairs trading involving stocks options on stocks and futures contracts and explains how this type of trading allows you to profit from the changing price relationship of securities In addition to a comprehensive discussion of the theories involved he also includes practical examples that will help you put what you've learned into practice Douglas S Ehrman is a hedge fund manager and a leading authority on pairs trading He is one of the founders and the Chief Executive Officer of AlphAmerica Asset Management LLC in Chicago He also served as the chief executive officer of AlphAmerica Financial Inc the company that operated PairsTrading.com prior to its merger with PairTrader.com The Elements of Pairs Trading Douglas S. Ehrman, 2003

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