

# Poster Session: Analytics for Trading Financial Spreads

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In the financial markets, a spread is the difference between two securities. These spreads often have more predictable characteristics than the underlying securities, making them fertile ground for trading.

The author implemented a suite of applications written in R for analyzing spreads. These applications include analysis of mean-reverting spreads; analysis of seasonal spreads; logistic regression models; local polynomial smoothing; and some analysis of relative value trades. The applications are intended for “grey box” trading, where the trader and the computer work together to discover trading opportunities.

The poster session will display some of the analytics and graphics available in the applications. It will also outline the software architecture behind the applications.

## References

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