



High-frequency trading [a practical guide to algorithmic strategies and trading system /

Aldridge, Irene (1975-)

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Monografía

A hands-on guide to the fast and ever-changing world of high-frequency, algorithmic trading. Financial markets are undergoing rapid innovation due to the continuing proliferation of computer power and algorithms. These developments have created a new investment discipline called high-frequency trading. This book covers all aspects of high-frequency trading, from the business case and formulation of ideas through the development of trading systems to application of capital and subsequent performance evaluation. It also includes numerous quantitative trading strategies, with market

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Contenido: High-Frequency Trading: A Practical Guide to Algorithmic Strategies and Trading Systems; Contents; Acknowledgments; Chapter 1: Introduction; Chapter FINANCIAL MARKETS AND THEIR SUITABILITY FOR HIGH-FREQUENCY TRADING CONCLUSION; Chapter 5: Evaluating Performance of High-Frequency Strategies; BASIC RETURN CHARACTERISTICS; COMPARATIVE RATIOS; PERFORMANCE ATTRIBUTION; OTHER CONSIDERATIONS IN STRATEGY EVALUATION; CONCLUSION; Chapter 6: Orders, Traders, and Their Applicability to High-Frequency Trading; ORDER TYPES; ORDER DISTRIBUTIONS; CONCLUSION; Chapter Chapter 8: Searching for High-Frequency Trading Opportunities STATISTICAL PROPERTIES OF RETURNS; LINEAR ECONOMETRIC MODELS; VOLATILITY MODELING; NONLINEAR MODELS; CONCLUSION; Chapter 9: Working with Tick Data; PROPERTIES OF

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