



High-frequency trading : a practical guide to algorithmic strategies and trading systems /

Aldridge, Irene (1975-)

Wiley, 2010

Monografía

"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 microstructure, event arbitrage, and deviations arbitrage discussed in great detail. Interest in high-frequency trading has exploded over the past year. This book has what you need to gain a better understanding of how it works and what it takes to apply this approach to your trading endeavors."--Resource description page

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Baratz Innovación Documental

- Gran Vía, 59 28013 Madrid
- (+34) 91 456 03 60
- informa@baratz.es