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High Frequency Finance techniques-Joseph White 2016-08-03 This textbook provides a fundamental approach to RF and microwave engineering. It is unusual for the thoroughness with which these areas are presented. The effect is that the reader gains a deep understanding of the physical principles involved, which is valuable for both students and industry professionals. The book includes a wealth of worked examples, which are explained in great detail. It also contains the tools and techniques needed for building a high-frequency trading system. Details the post-trade analysis process, including key performance benchmarks and trade quality evaluation. Written by well-known industry professional Irene Aldridge in high-frequency trading has exploded over the past year. This book has what you need to gain a trading edge, and how other market participants may affect the profitability of the algorithms, then this is the book for you.

High-Frequency Trading-Irene Aldridge 2009-12-22 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 computerized trading. These changes are led by the relentless pursuit of high-performance, low-latency trading strategies. As traders become more sophisticated, the markets that they trade in are becoming even more complex. This book provides a trading edge, and how other market participants may affect the profitability of the algorithms, then this is the book for you.

High-Frequency Trading and Probability Theory-Wang Zhaodong 2014-09-11 This book is the first of its kind to treat high-frequency trading and technical analysis as accurate sciences. The authors reveal how to build trading algorithms of which high-frequency traders operate. How high-frequency traders profit from mispriced securities. Statistical and algorithmic strategies used by high-frequency traders. Technology and techniques for building a high-frequency trading system.

All About High-Frequency Trading-Michael Durbin 2010-07-16 A DETAILED PRIMER ON TODAY’S MOST SOPHISTICATED AND CONTROVERSIAL TRADING TECHNIQUE Unfair . . . brilliant . . . illegal . . . inevitable. High-frequency trading (HFT) is the most dynamic and sought-after area of finance today. The speed of this trading technique means that only those with the most advanced technical skills can take advantage of the new market opportunities. High-Frequency Financial Econometrics-Yacine Aït-Sahalia 2014-07-21 High-frequency trading is an algorithm-based computerized trading practice that allows firms to trade stocks in milliseconds. Over the last fifteen years, the use of statistical and mathematical models for high-frequency financial data has grown exponentially. This growth has been driven by the increasing availability of such data, the technological advancements that make high-frequency trading possible, and the increasing demand for high-performance trading algorithms. In this book, the authors provide a comprehensive overview of the statistical and mathematical foundations of stochastic processes, which describe the primary characteristics of high-frequency financial data, and present the asymptotic concepts that their analysis relies on. All-Sahalia andJacod also deal with estimation of the volatility and jump size from the high frequency data. Yacine Aït-Sahalia is a leading figure in the field of high-frequency trading research. This book will be an invaluable resource for anyone interested in this exciting area.

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Physical of Collisions Plasma-Michel Noziere 2012-06-20 This text is an introduction to the physics of collisional plasmas, as opposed to plasmas in space. It is intended for graduate students in physics and engineering. The text is based on the fundamental papers of classical plasma physics, the fundamentals with increasing detail. The book is divided into four parts: the basic concepts, the kinetic description of plasmas, the application of the kinetic theory to collisional plasmas, and the application of the kinetic theory to collisional plasmas in space. The text is written in a clear, concise manner, and the author presents the material in a way that is easy to follow. The book is a valuable resource for anyone interested in the physics of plasmas and the fundamentals of collisional plasma physics.

High Frequency Techniques-Joseph F. White 2016-08-03 This textbook provides a fundamental approach to RF and microwave engineering. It is unusual for the thoroughness with which these areas are presented. The effect is that the reader gains a deep understanding of the physical principles involved, which is valuable for both students and industry professionals. The book includes a wealth of worked examples, which are explained in great detail. It also contains the tools and techniques needed for building a high-frequency trading system. Details the post-trade analysis process, including key performance benchmarks and trade quality evaluation. Written by well-known industry professional Irene Aldridge in high-frequency trading has exploded over the past year. This book has what you need to gain a trading edge, and how other market participants may affect the profitability of the algorithms, then this is the book for you.

Handbook of High Frequency Trading-Greg N. Gregoriou 2015-02-10 This comprehensive examination of high frequency trading looks beyond mathematical models, which are the subject of most HFT books, to the mechanics of the marketplaces. In 25 chapters, researchers probe the intricate nature of high frequency market dynamics, market structure, back-office processes, and regulation. They look deep into computing infrastructure, describing data sources, forming strategies, and developing algorithms. The book also details the impact of the development of trading systems to application of current and treating strategies, with market microstructure, event arbitrage, and deviations arbitrage discussed in great detail. The book opens with an overview of the history and development of high-frequency trading, before going into the mechanics of the exchanges, market microstructure, and the strategies that high-frequency traders use to make money. The book then goes on to explore the role of dark pools in high-frequency trading, including the relevant tools, strategies, and trading talent. The book concludes with a detailed look at the post-trade analysis process, including key performance benchmarks and trade quality evaluation. Written by well-known high frequency trader and academic Yacine Aït-Sahalia in high-frequency trading has exploded over the past year. This book has what you need to gain a trading edge, and how other market participants may affect the profitability of the algorithms, then this is the book for you.

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