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

Aldridge, Irene (
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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

TICK DATA; QUANTITY AND QUALITY OF TICK DATA; BID-ASK SPREADS; BID-ASK BOUNCE; MODELING ARRIVALS OF TICK DATA; APPLYING TRADITIONAL ECONOMETRIC TECHNIQUES TO TICK DATA; CONCLUSION; Chapter 10: Trading on Market Microstructure; OVERVIEW OF INVENTORY TRADING STRATEGIES; ORDERS, TRADERS, AND LIQUIDITY; PROFITABLE MARKET MAKING; DIRECTIONAL LIQUIDITY PROVISION; CONCLUSION Chapter 11: Trading on Market MicrostructureMEASURES OF ASYMMETRIC INFORMATION; INFORMATION-BASED TRADING MODELS; CONCLUSION; Chapter 12: Event Arbitrage; DEVELOPING EVENT ARBITRAGE TRADING STRATEGIES; WHAT CONSTITUTES AN EVENT?; FORECASTING METHODOLOGIES; TRADABLE NEWS; APPLICATION OF EVENT ARBITRAGE; CONCLUSION; Chapter 13: Statistical Arbitrage in High-Frequency Settings; MATHEMATICAL FOUNDATIONS; PRACTICAL APPLICATIONS OF STATISTICAL ARBITRAGE; CONCLUSION; Chapter 14: Creating and Managing Portfolios of High-Frequency Strategies; ANALYTICAL FOUNDATIONS OF PORTFOLIO OPTIMIZATION EFFECTIVE PORTFOLIO MANAGEMENT PRACTICES CONCLUSION; Chapter 15: Back-Testing Trading Models; EVALUATING POINT FORECASTS; EVALUATING DIRECTIONAL FORECASTS; CONCLUSION; Chapter 16: Implementing High-Frequency Trading Systems; MODEL DEVELOPMENT LIFE CYCLE; SYSTEM IMPLEMENTATION; TESTING TRADING SYSTEMS; CONCLUSION; Chapter 17: Risk Management; DETERMINING RISK MANAGEMENT GOALS; MEASURING RISK; MANAGING RISK; CONCLUSION; Chapter 18: Executing and Monitoring High-Frequency Trading; EXECUTING HIGH-FREQUENCY TRADING SYSTEMS; MONITORING HIGH-FREQUENCY EXECUTION; CONCLUSION Chapter 19: Post-Trade Profitability Analysis

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