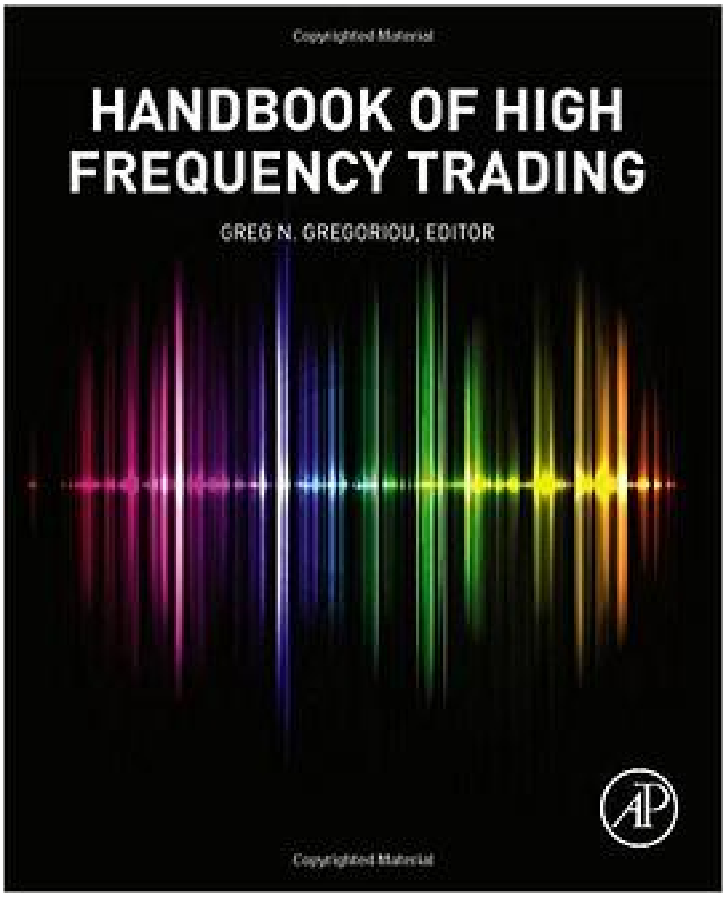
Handbook of High Frequency Trading



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This comprehensive examination of high frequency trading looks beyond mathematical models, which are the subject of most HFT books, to the mechanics of the marketplace. In 25 chapters, researchers probe the intricate nature of high frequency market dynamics, market structure, back-office processes, and regulation.

They look deeply into computing infrastructure, describing data sources, formats, and required processing rates as well as software architecture and current technologies. They also create contexts, explaining the historical rise of automated trading systems, corresponding technological advances in hardware and software, and the evolution of the trading landscape. Developed for students and professionals who want more than discussions on the econometrics of the modelling process, The Handbook of High Frequency Trading explains the entirety of this controversial trading strategy.

Answers all questions about high frequency trading without being limited to mathematical modellingIlluminates market dynamics, processes, and regulationsExplains how high frequency trading evolved and predicts its future developments

作者介绍:

Review

"This handbook, expertly edited by Professor Gregoriou, provides a very thorough coverage of what is a new and complex field of study. It will be indispensable for both commercial and scholastic researchers." --Stephen Satchell, University of Sydney

"The introduction of high frequency trading is a major change in the way securities are traded. As with all major changes in security markets there are questions of liquidity and execution, informational efficiency, and the possibility of excess volatility and systemic risk. All of these concerns come down to the fundamental question of how fair these markets are. This volume represents the first comprehensive study of these issues from an academic point of view." --Stephen J. Brown,NYU Stern School of Business

From the Back Cover

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