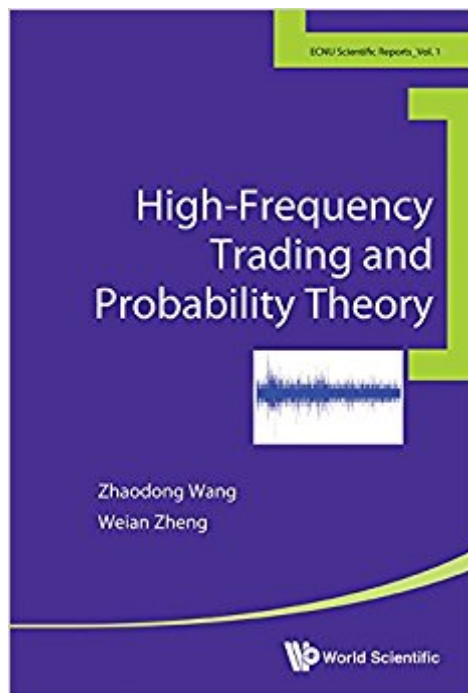




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High-Frequency Trading And Probability Theory (East China Normal University Scientific Reports)



Synopsis

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 high-frequency trading and obtain stable statistical arbitrage from the financial market in detail. The authors' arguments are based on rigorous mathematical and statistical deductions and this will appeal to people who believe in the theoretical aspect of the topic. Investors who believe in technical analysis will find out how to verify the efficiency of their technical arguments by ergodic theory of stationary stochastic processes, which form a mathematical background for technical analysis. The authors also discuss technical details of the IT system design for high-frequency trading.

Contents: Introduction Market Microstructure Some Basic HFT Strategies IT System Stationary Process and Ergodicity Stationarity and Technical Analysis HFT of a Single Asset Bid, Ask and Trade Prices Financial Engineering Debate and Future

Readership: Graduates and researchers interested in frequency trading; finance professionals.

Key Features: Reveals algorithms and scientific background of high-frequency trading
Reveals the IT system preparation for high-frequency trading
Emphasizes that technical analysis is not pseudo-science

Book Information

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Customer Reviews

After reading it, I at least I have some knowledge about this. But of course I couldn't use this book to go to this direction. I would need Einstein's brain to do that. So, nothing but an informative book.

I'm very glad to have selected this book. It is by no means a complete guide to HFT, in fact the book is quite small, but it fits perfectly for readers like me, who have some general knowledge of financial theory and algorithmic trading and wish to know real issues and challenges in this area. The sections on market microstructure, IT infrastructure, basic strategies are clearly written by practitioners and for practitioners, which I find exceptionally useful. Besides this is the first book I see that touches upon theoretical explanation of "technical analysis", a domain some traders simply believe in blindly and some equally blindly reject as pseudo-science. Real-life evidence suggests that technical forecasts, at least short-term, are not all due to pure luck, but most financial engineering books don't bother looking further. Finally someone has stated the prerequisites and formal statements that explain technical "magic powers". Overall I think the authors did terrific job of uncovering HFT internals, changing my understanding of HFT from "how the heck they make it work and not go bust?" to "ok, it's pretty hard, but doable".

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