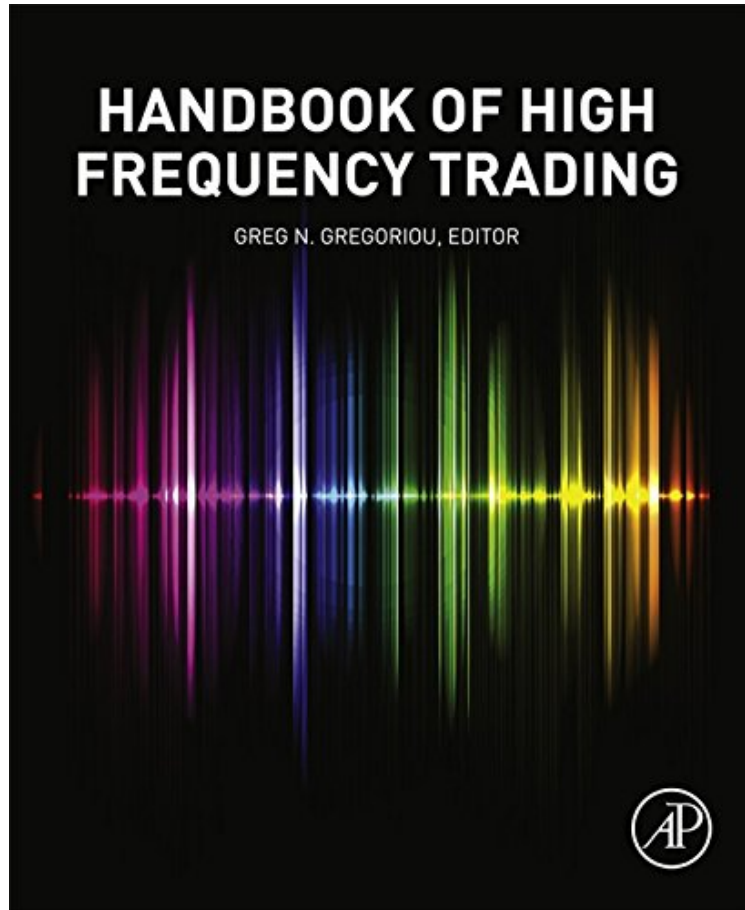


(Library ebook) Handbook of High Frequency Trading

Handbook of High Frequency Trading

From Academic Press

*audiobook / *ebooks / Download PDF / ePub / DOC*



 Download

 Read Online

#1087600 in eBooks 2015-02-10 2015-02-10 File Name: B00TH0LWHY | File size: 31.Mb

From Academic Press : Handbook of High Frequency Trading before purchasing it in order to gage whether or not it would be worth my time, and all praised Handbook of High Frequency Trading:

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 modelling Illuminates market dynamics, processes, and regulations Explains how high frequency trading evolved and predicts its future developments

"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

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.

About the Author

A native of Montreal, Professor Greg N. Gregoriou obtained his joint Ph.D. in finance at the University of Quebec at Montreal which merges the resources of Montreal's four major universities McGill, Concordia, UQAM and HEC. Professor Gregoriou is Professor of Finance at State University of New York (Plattsburgh) and has taught a variety of finance courses such as Alternative Investments, International Finance, Money and Capital Markets, Portfolio Management, and Corporate Finance. He has also lectured at the University of Vermont, Universidad de Navarra and at the University of Quebec at Montreal. Professor Gregoriou has published 50 books, 65 refereed publications in peer-reviewed journals and 24 book chapters since his arrival at SUNY Plattsburgh in August 2003. Professor Gregoriou's books have been published by McGraw-Hill, John Wiley Sons, Elsevier-Butterworth/Heinemann, Taylor and Francis/CRC Press, Palgrave-MacMillan and Risk Books. Four of his books have been translated into Chinese and Russian. His academic articles have appeared in well-known peer-reviewed journals such as the *Journal of Asset Pricing Studies*, *Journal of Portfolio Management*, *Journal of Futures Markets*, *European Journal of Operational Research*, *Annals of Operations Research*, *Computers and Operations Research*, etc. Professor Gregoriou is the derivatives editor and editorial board member for the *Journal of Asset Management* as well as editorial board member for the *Journal of Wealth Management*, the *Journal of Risk Management in Financial Institutions*, *Market Integrity*, *IEB International Journal of Finance*, and the *Brazilian Business*. Professor Gregoriou's interests focus on hedge funds, funds of funds, commodity trading advisors, managed futures, venture capital and private equity. He has also been quoted several times in the *New York Times*, *Barron's*, the *Financial Times* of London, *Le Temps* (Geneva), *Les Echos* (Paris) and *L'Observateur de Monaco*. He has done consulting work for numerous clients and investment firms in Montreal. He is a part-time lecturer in finance at McGill University, an advisory member of the Markets and Services Research Centre at Edith Cowan University in Joondalup (Australia), a senior advisor to the Ferrell Asset Management Group in Singapore and a research associate with the University of Quebec at Montreal's CDP Capital Chair in Portfolio Management. He is on the advisory board of the Research Center for Operations and Productivity Management at the University of Science and Technology (Management School) in Hefei, Anhui, China.