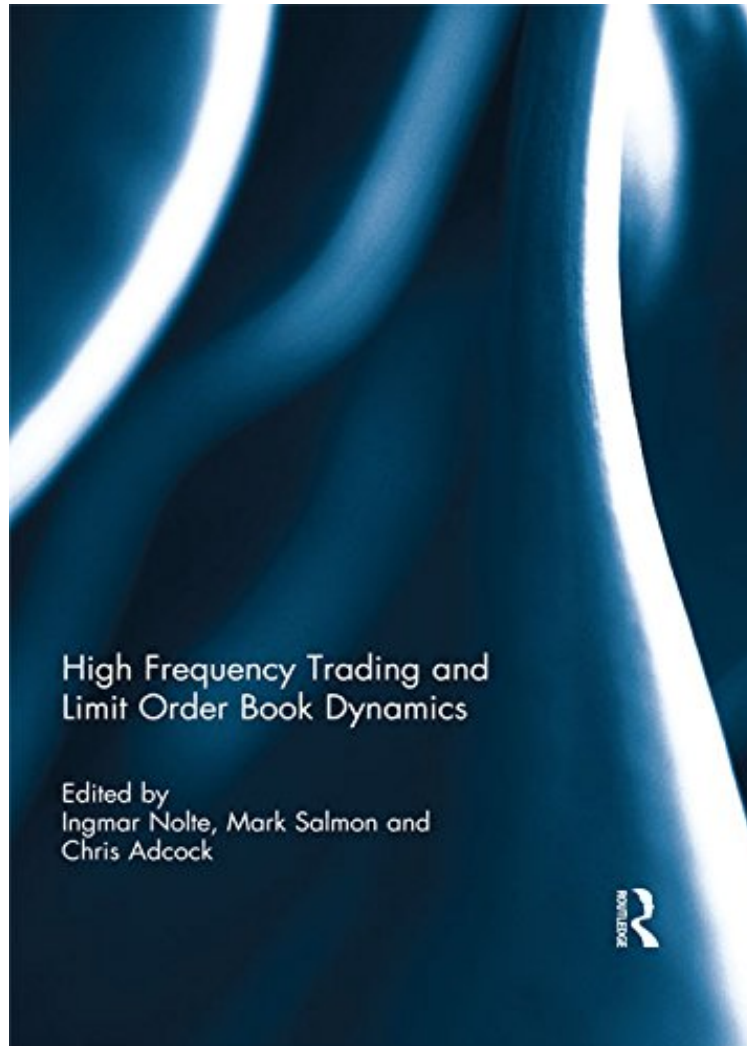


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This book brings together the latest research in the areas of market microstructure and high-frequency finance along with new econometric methods to address critical practical issues in these areas of research. Thirteen chapters, each of which makes a valuable and significant contribution to the existing literature have been brought together, spanning a wide range of topics including information asymmetry and the information content in limit order books, high-frequency return distribution models, multivariate volatility forecasting, analysis of individual trading behaviour, the

analysis of liquidity, price discovery across markets, market microstructure models and the information content of order flow. These issues are central both to the rapidly expanding practice of high frequency trading in financial markets and to the further development of the academic literature in this area. The volume will therefore be of immediate interest to practitioners and academics. This book was originally published as a special issue of *European Journal of Finance*.

**About the Author** Ingmar Nolte is a Reader in Finance at Lancaster University, UK. He held positions before at the University of Warwick, UK, and the University of Konstanz, Germany. His core research area is Financial Econometrics; he has published articles in the leading journals including the *Journal of Business Economics Statistics*, *Journal of Financial Econometrics* and the *Journal of Applied Econometrics*. Mark Salmon is Senior Scientist at BHDG Systematic Trading and has been a Visiting Professor at Cambridge University, UK, for the last three years. Prior to joining BHDG he was Professor of Finance at Warwick Business School, UK, and prior to that a Professor at Cass Business School, UK, and the European University Institute, Italy. He has published widely in Finance, Economics, Econometrics and Statistics with papers in *Econometrica*, *The Annals of Statistics*, *The Journal of Econometrics*, *The Economic Journal*, *The Journal of Financial Markets*, *The Journal of Empirical Finance* amongst other places. He has also consulted with a number of financial institutions for many years and was an advisor at the Bank of England for six years. Chris Adcock is Professor of Financial Econometrics at the University of Sheffield, UK, and visiting Professor of Quantitative Finance at the University of Southampton, UK. Research interests are in portfolio selection, asset pricing theory and the development of quantitative techniques for portfolio management. He has acted as advisor to several international investment managers. He is founding editor of *The European Journal of Finance* and has been associate editor of several finance journals and Series C and D of the *Journal of the Royal Statistical Society*. Current research projects are in downside risk, portfolio selection, skewness and option returns, with collaborations with universities in the UK, the European Union and China.