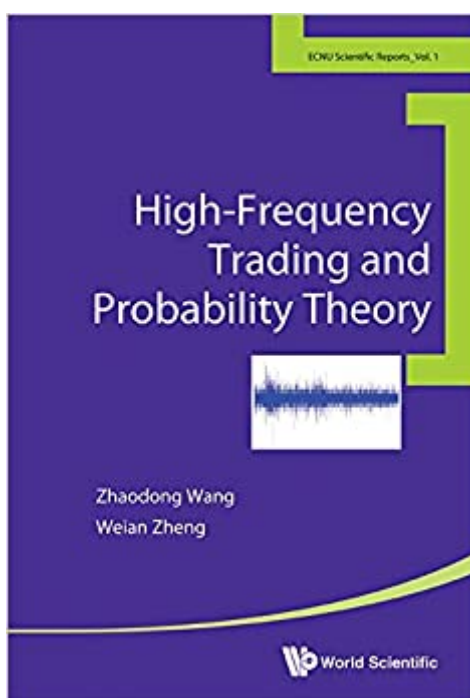


The book was found

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

File Size: 32068 KB

Print Length: 187 pages

Page Numbers Source ISBN: 9814616516

Publisher: WSPC (September 11, 2014)

Publication Date: September 11, 2014

Sold by: Amazon Digital Services LLC

Language: English

ASIN: B00PBXD3DC

Text-to-Speech: Enabled

X-Ray: Not Enabled

Word Wise: Enabled

Lending: Not Enabled

Screen Reader: Supported

Enhanced Typesetting: Enabled

Best Sellers Rank: #1,249,821 Paid in Kindle Store (See Top 100 Paid in Kindle Store) #94

in Kindle Books > Business & Money > Finance > Financial Engineering #217 in Kindle Books > Science

& Math > Mathematics > Applied > Stochastic Modeling #3552 in Kindle Store > Kindle eBooks > Business & Money > Finance

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".

[Download to continue reading...](#)

High-Frequency Trading and Probability Theory (East China Normal University Scientific Reports)
Day Trading: Make Hundreds Daily Day Trading One Hour a Day: Day Trading: A detailed guide on day trading strategies, intraday trading, swing trading and ... Trading, Stock Trading, trader psychology) Trading: The Beginners Bible: Day Trading + Options Trading + Forex Trading + Stock Trading Beginners Guides to Get Quickly Started and Make Immediate Cash with Trading TRADING: Basic, Intermediate, Advanced and Tips & Tricks Guide to Crash It with Day Trading - Day Trading Bible (Day Trading, Trading Strategies, Option Trading, Forex, Binary Option, Penny Stock) MT4 High Probability Forex Trading Method (Forex, Forex Trading System, Forex Trading Strategy, Oil, Precious metals, Commodities, Stock Indices, Currency Trading Book 1) Forex Trading: PROVEN FOREX TRADING MONEY MAKING STRATEGY - JUST 15 MINUTES A DAY (Forex trading strategies, Fx trading strategies, forex trading for beginners): For Beginning and Struggling Traders Forex: Using Fundamental Analysis & Fundamental Trading Techniques to maximize your Gains. (Forex, Forex Trading, Forex Strategy, Forex Trading Strategies, ... Forex

Trading Books, Trading Strategies) Trading Forex with Divergence on MT4 (Forex, Forex Trading, Forex Trading Method, Trading Strategies, Trade Divergences, Currency Trading Book 2) How to become a consistently profitable forex trader: Revealed! The Easy Trading Strategies, Forex, Forex trading for a living, Forex trading price action, trading psychology, trading in the zone Day Trading: Trading Guide: Make Money on Stocks, Options & Forex (Trading, Day Trading, Stock, Options, Trading Strategies) Forex Trading: The Basics Explained in Simple Terms (Bonus System incl. videos) (Forex, Forex for Beginners, Make Money Online, Currency Trading, Foreign ... Trading Strategies, Day Trading Book 1) FOREX TRADING: The Basics Explained in Simple Terms (Forex, Forex for Beginners, Make Money Online, Currency Trading, Foreign Exchange, Trading Strategies, Day Trading) Gravity Sanitary Sewer Design and Construction (ASCE Manuals and Reports on Engineering Practice No. 60) (Asce Manuals and Reports on Engineering ... Manual and Reports on Engineering Practice) China: China Travel Guide: 101 Coolest Things to Do in China (Shanghai Travel Guide, Beijing Travel Guide, Backpacking China, Budget Travel China, Chinese History) International Travel Maps China, Scale 1:3,800,000: Changchun, Beijing, Xian, Wuhan, Shanghai, Hong Kong, Taipei, Yellow Sea, East China Sea, South China Sea, Seoul, Delhi, Calcutta, Hanoi: Itmb China 2008 A Frequency Dictionary of French: Core Vocabulary for Learners (Routledge Frequency Dictionaries) Algorithmic and High-Frequency Trading (Mathematics, Finance and Risk) Real-Time Risk: What Investors Should Know About FinTech, High-Frequency Trading, and Flash Crashes The Problem of HFT - Collected Writings on High Frequency Trading & Stock Market Structure Reform High Fiber Recipes: 101 Quick and Easy High Fiber Recipes for Breakfast, Snacks, Side Dishes, Dinner and Dessert (high fiber cookbook, high fiber diet, high fiber recipes, high fiber cooking)

[Contact Us](#)

[DMCA](#)

[Privacy](#)

[FAQ & Help](#)