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Autore	Aldridge Irene <1975->
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Nota di contenuto	Preface -- Acknowledgments -- How modern markets differ from those past -- Technological innovations, systems, and hft -- Market microstructure, orders, and limit order books -- High-frequency data -- End of chapter questions -- About the author -- About the website -- Index.
Sommario/riassunto	A fully revised second edition of the best guide to high-frequency trading High-frequency trading is a difficult, but profitable, endeavor

that can generate stable profits in various market conditions. But solid footing in both the theory and practice of this discipline are essential to success. Whether you're an institutional investor seeking a better understanding of high-frequency operations or an individual investor looking for a new way to trade, this book has what you need to make the most of your time in today's dynamic markets. Building on the success of the original edition

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