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| Descrizione fisica | 1 online resource (xiv, 322 pages) : illustrations |
| Collana | Wiley trading series |
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| Soggetti | Investment analysis Speculation - Mathematical models Portfolio management - Mathematical models Financial engineering |
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| Formato | Materiale a stampa |
| Livello bibliografico | Monografia |
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| Nota di bibliografia | Includes bibliographical references and index. |
| Nota di contenuto | pt. 1. Revenue models of high-frequency trading -- pt. 2. Theoretical models as foundation of computer algos for high-frequency trading -- pt. 3. A unique model of sentiment asset pricing engine for portfolio management -- pt. 4. New models of high-frequency trading. |
| Sommario/riassunto | A hands-on guide to high frequency trading strategies and models Accounting for over sixty percent of stock market trading volume and generating huge profits for a small number of firms, high frequency trading is one of the most talked about topics in the world of finance. Given the success of this approach, many firms are quickly beginning to implement their own high frequency strategies. In High Frequency Trading Models, Dr. Gewei Ye describes the technology, architecture, and algorithms underlying current high frequency trading models, which exploit order flow imbalances and temporary pricing inefficiencies. Along the way, he explains how to develop a HFT trading system and introduces you to his own system for building high frequency strategies based on behavioral algorithms. Discusses how to |

improve current institutional HFT strategies and suggests directions for new strategies Companion Website includes algorithms and models discussed throughout the book Covers essential topics in this field, including rebate trading, arbitrage, flash trading, and other types of trading Engaging and informative, High Frequency Trading Models is a must-read for anyone who wants to stay ahead of the curve in this hot new area.
