Handbook of High Frequency Trading

Description: 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

Contents:

Trading Activity
1. High-Frequency Activity on NASDAQ
2. Profitability as a Function of the Holding Period with Implications for High Frequency Trading
3. Data Characteristics for High-Frequency Trading Systems
4. The Relevance of Heteroskedasticity and Structural Breaks when Testing for a Random Walk with High Frequency Financial Data: Evidence from ASEN Stock Markets
5. The Closer the Better? High Frequency Trading and Limitations to Arbitrage Opportunities in Spatially Segmented Markets
6. EU High Frequency Trading Regulation: Mandatory Disclosure and New Investors

Evolution and the Future
7. High Frequency Trading: Implications for Market Efficiency and Fairness
8. Revisioning Revisionism: A Glance at HFT’s Critics
9. High Frequency Trading: Evolution and Future
10. High Frequency Trading and Predatory Behavior in the Australian Equity Markets
11. Global Stock Exchanges in the High Frequency Trading Vortex

Liquidity and Execution
12. Measuring Equity Market Liquidity with High Frequency Trading Data
13. We Missed It Again! Why So Many Market Orders in the High Frequency FX Trading Fail to be Executed
14. On The Sharpe Ratio for High Frequency Traders

Impact of News Releases
15. Do High Frequency Traders Care About Earnings Announcements? An Analysis of Trading Activity Before, During, and After Regular Trading Hours
16. Why Accountants Should Care About High Frequency Trading

17. High Frequency Trading under Information Regimes

18. Effects of Firm-Specific Public Announcements on Market Dynamics: Implications for High Frequency Traders


Impact of Volatility

20. Technical Trading Strategies at High Frequency: Insights for Practitioners

21. High-Frequency News Flow and States of Asset Volatility

22. News Releases and Stock Market Volatility: Intraday Evidence from Borsa Istanbul

23. The Low Risk Anomaly Revisited on High Frequency Data

24. Measuring the Leverage Effect in a High Frequency Framework

Ordering:

Order Online - http://www.researchandmarkets.com/reports/3049104/

Order by Fax - using the form below

Order by Post - print the order form below and send to

Research and Markets,
Guinness Centre,
Taylors Lane,
Dublin 8,
Ireland.
Fax Order Form
To place an order via fax simply print this form, fill in the information below and fax the completed form to 646-607-1907 (from USA) or +353-1-481-1716 (from Rest of World). If you have any questions please visit http://www.researchandmarkets.com/contact/

Order Information
Please verify that the product information is correct.

<table>
<thead>
<tr>
<th>Product Name:</th>
<th>Handbook of High Frequency Trading</th>
</tr>
</thead>
<tbody>
<tr>
<td>Web Address:</td>
<td><a href="http://www.researchandmarkets.com/reports/3049104/">http://www.researchandmarkets.com/reports/3049104/</a></td>
</tr>
<tr>
<td>Office Code:</td>
<td>SCPLYNXE</td>
</tr>
</tbody>
</table>

Product Format
Please select the product format and quantity you require:

- **Quantity**
  - Hard Copy (Hard Back): [ ] USD 102 + USD 28 Shipping/Handling

* Shipping/Handling is only charged once per order.

Contact Information
Please enter all the information below in BLOCK CAPITALS

<table>
<thead>
<tr>
<th>Title:</th>
<th>Mr [ ]</th>
<th>Mrs [ ]</th>
<th>Dr [ ]</th>
<th>Miss [ ]</th>
<th>Ms [ ]</th>
<th>Prof [ ]</th>
</tr>
</thead>
<tbody>
<tr>
<td>First Name:</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Last Name:</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Email Address: *</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Job Title:</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Organisation:</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Address:</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>City:</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Postal / Zip Code:</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Country:</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Phone Number:</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Fax Number:</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

* Please refrain from using free email accounts when ordering (e.g. Yahoo, Hotmail, AOL)
Payment Information

Please indicate the payment method you would like to use by selecting the appropriate box.

☐ Pay by credit card: You will receive an email with a link to a secure webpage to enter your credit card details.

☐ Pay by check: Please post the check, accompanied by this form, to:
Research and Markets,
Guinness Center,
Taylors Lane,
Dublin 8,
Ireland.

☐ Pay by wire transfer: Please transfer funds to:
Account number 833 130 83
Sort code 98-53-30
Swift code ULSBIE2D
IBAN number IE78ULSB98533083313083
Bank Address Ulster Bank,
27-35 Main Street,
Blackrock,
Co. Dublin,
Ireland.

If you have a Marketing Code please enter it below:

Marketing Code: 

Please note that by ordering from Research and Markets you are agreeing to our Terms and Conditions at http://www.researchandmarkets.com/info/terms.asp

Please fax this form to:
(646) 607-1907 or (646) 964-6609 - From USA
+353-1-481-1716 or +353-1-653-1571 - From Rest of World