



## Handbook of High-Frequency Trading and Modeling in Finance (Hardback)

By Ionut Florescu, Maria C. Mariani, H. Eugene Stanley

John Wiley Sons Inc, United States, 2016. Hardback. Condition: New. 1. Auflage. Language: English . Brand New Book. Reflecting the fast pace and ever-evolving nature of the financial industry, the Handbook of High-Frequency Trading and Modeling in Finance details how high-frequency analysis presents new systematic approaches to implementing quantitative activities with high-frequency financial data. Introducing new and established mathematical foundations necessary to analyze realistic market models and scenarios, the handbook begins with a presentation of the dynamics and complexity of futures and derivatives markets as well as a portfolio optimization problem using quantum computers. Subsequently, the handbook addresses estimating complex model parameters using high-frequency data. Finally, the handbook focuses on the links between models used in financial markets and models used in other research areas such as geophysics, fossil records, and earthquake studies. The Handbook of High-Frequency Trading and Modeling in Finance also features: Contributions by well-known experts within the academic, industrial, and regulatory fields A well-structured outline on the various data analysis methodologies used to identify new trading opportunities Newly emerging quantitative tools that address growing concerns relating to high-frequency data such as stochastic volatility and volatility tracking; stochastic jump processes for limit-order books and broader market indicators; and...



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