



An Introduction to Algorithmic Trading: Basic to Advanced Strategies (Hardback)

By Edward Leshik, Jane Cralle

John Wiley and Sons Ltd, United Kingdom, 2011. Hardback. Condition: New. 2. Aufl.. Language: English . Brand New Book. Interest in algorithmic trading is growing massively it s cheaper, faster and better to control than standard trading, it enables you to pre-think the market, executing complex math in real time and take the required decisions based on the strategy defined. We are no longer limited by human bandwidth . The cost alone (estimated at 6 cents per share manual, 1 cent per share algorithmic) is a sufficient driver to power the growth of the industry. According to consultant firm, Aite Group LLC, high frequency trading firms alone account for 73 of all US equity trading volume, despite only representing approximately 2 of the total firms operating in the US markets. Algorithmic trading is becoming the industry lifeblood. But it is a secretive industry with few willing to share the secrets of their success. The book begins with a step-by-step guide to algorithmic trading, demystifying this complex subject and providing readers with a specific and usable algorithmic trading knowledge. It provides background information leading to more advanced work by outlining the current trading algorithms, the basics of their design, what they...

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