



High-Frequency Trading: A Practical Guide to Algorithmic Strategies and Trading Systems

Irene Aldridge

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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, the *Second Edition of High-Frequency Trading* incorporates the latest research and questions that have come to light since the publication of the first edition. It skillfully covers everything from new portfolio management techniques for high-frequency trading and the latest technological developments enabling HFT to updated risk management strategies and how to safeguard information and order flow in both dark and light markets.

- Includes numerous quantitative trading strategies and tools for building a high-frequency trading system
- Address the most essential aspects of high-frequency trading, from formulation of ideas to performance evaluation
- The book also includes a companion Website where selected sample trading strategies can be downloaded and tested
- Written by respected industry expert Irene Aldridge

While interest in high-frequency trading continues to grow, little has been published to help investors understand and implement this approach—until now. This book has everything you need to gain a firm grip on how high-frequency trading works and what it takes to apply it to your everyday trading endeavors.

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