

Handbook of High-Frequency Trading and Modeling in Finance

Edited by Ionut Florescu, Maria C. Mariani, H. Eugene Stanley, and Frederi Viens

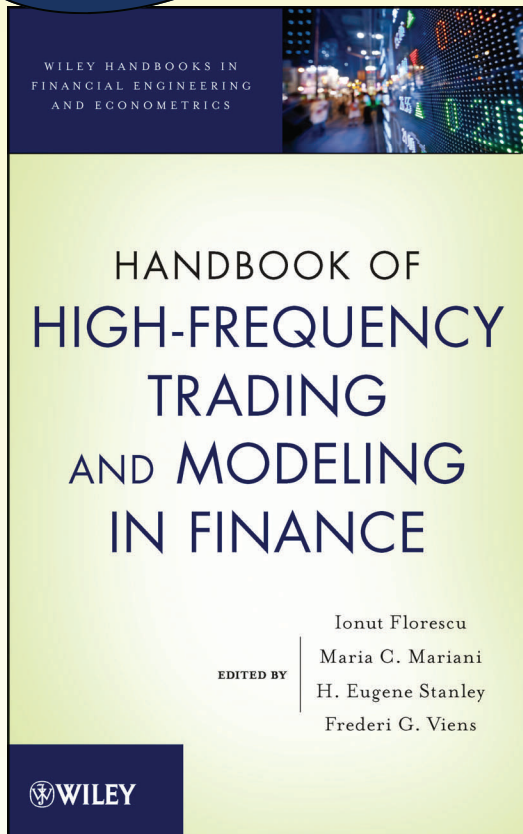
Coming Soon!

This new work utilizes insight from today's leading financial researchers to highlight emerging methodologies, challenges, and practical applications relating to high-frequency data in trading activities.

Reflecting the fast pace and ever-evolving nature of the field, *Handbook of High-Frequency Trading and Modeling in Finance* will present the latest research on the topic, utilizing a new, more applications-driven approach that focuses on trading activities in today's market scenarios. The result will be an essential reference for professionals in the fields of business, econometrics, and financial engineering.

Featuring contributions from leading analysts, researchers, and academics in the financial arena, this handbook will explore emerging issues relating to high-frequency data in trading activities, addressing the most relevant questions facing the industry today such as:

- Are market makers providing a service to the industry? Should federal regulators crack down on certain high-frequency practices?
- What are the most effective quantitative methods for analyzing realistic market models and scenarios? Does a new approach lie in econophysics?
- Does automatic (algorithmic) electronic trading present risks for the financial system and the broader economy?
- Can high-frequency analysis of limit-order books help identify trading opportunities? Or help identify illegal trading activities?
- Is ultra-high-frequency trading responsible only for a small volume in comparison to other trading activities? Can it cause large market movements in very short periods, resulting in unacceptable risk in comparison with its benefits to the whole market?



ISBN: 978-1-118-44398-9

Hardback
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Become a part of the conversation and contribute to this one-of-a-kind reference!

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