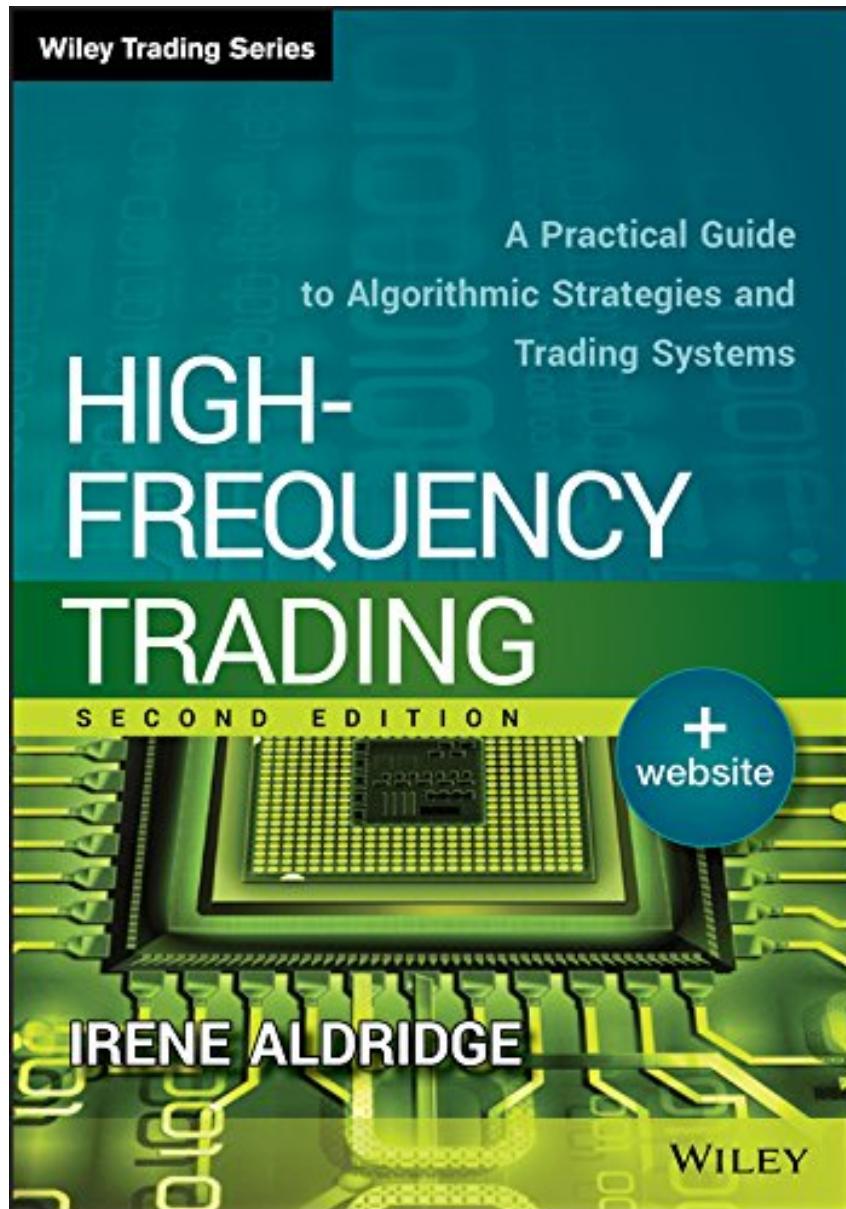


High-Frequency Trading: A Practical Guide to Algorithmic Strategies and Trading Systems" by Irene Aldridge

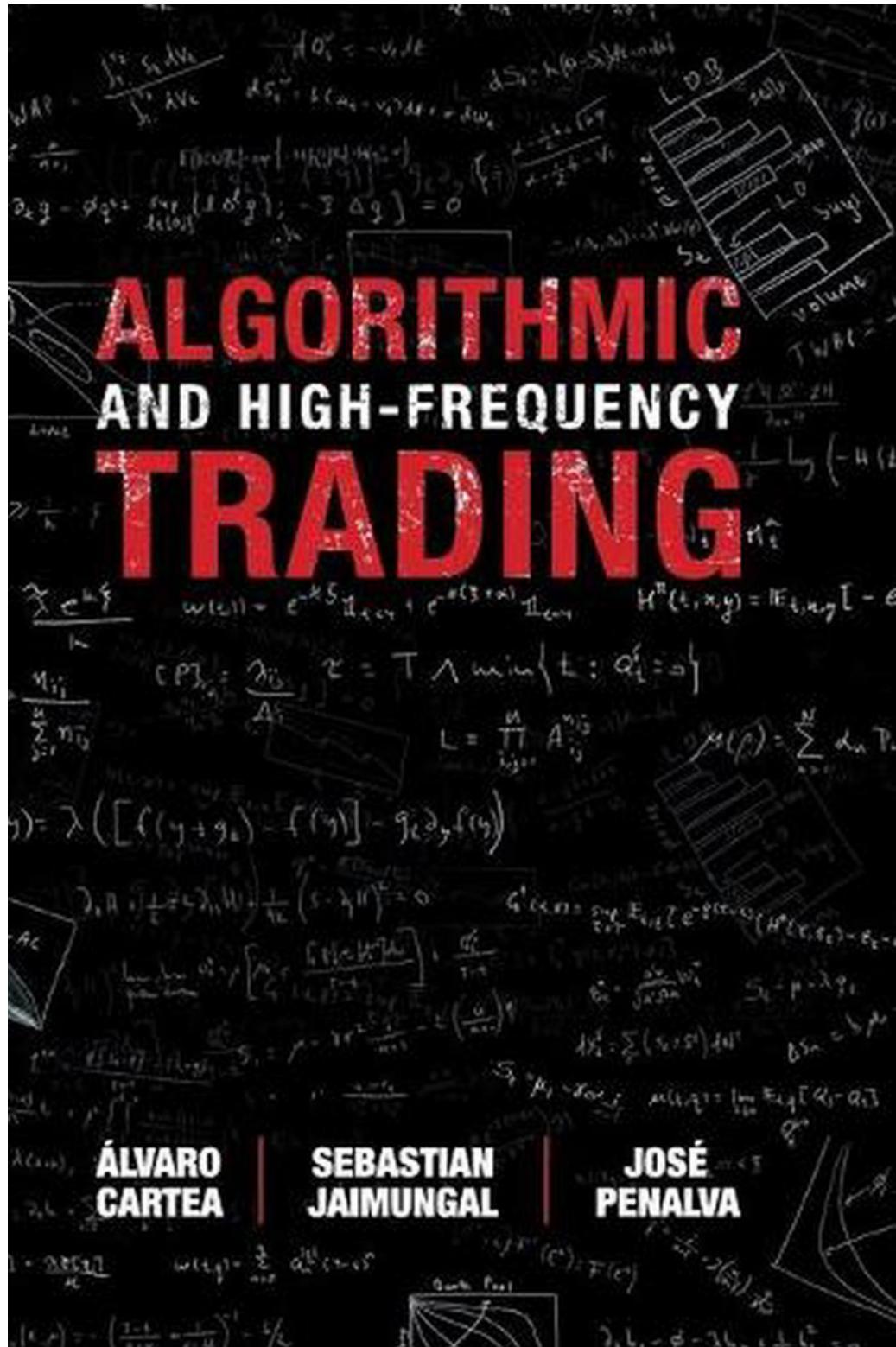


$f(x)$ σ λ $E(X)$ H_0, H_1

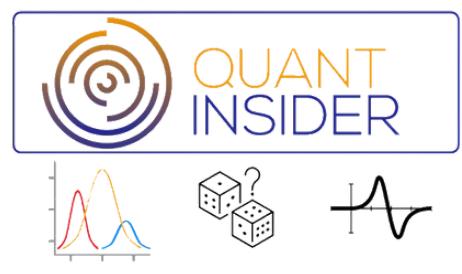


Algorithmic and High-Frequency Trading

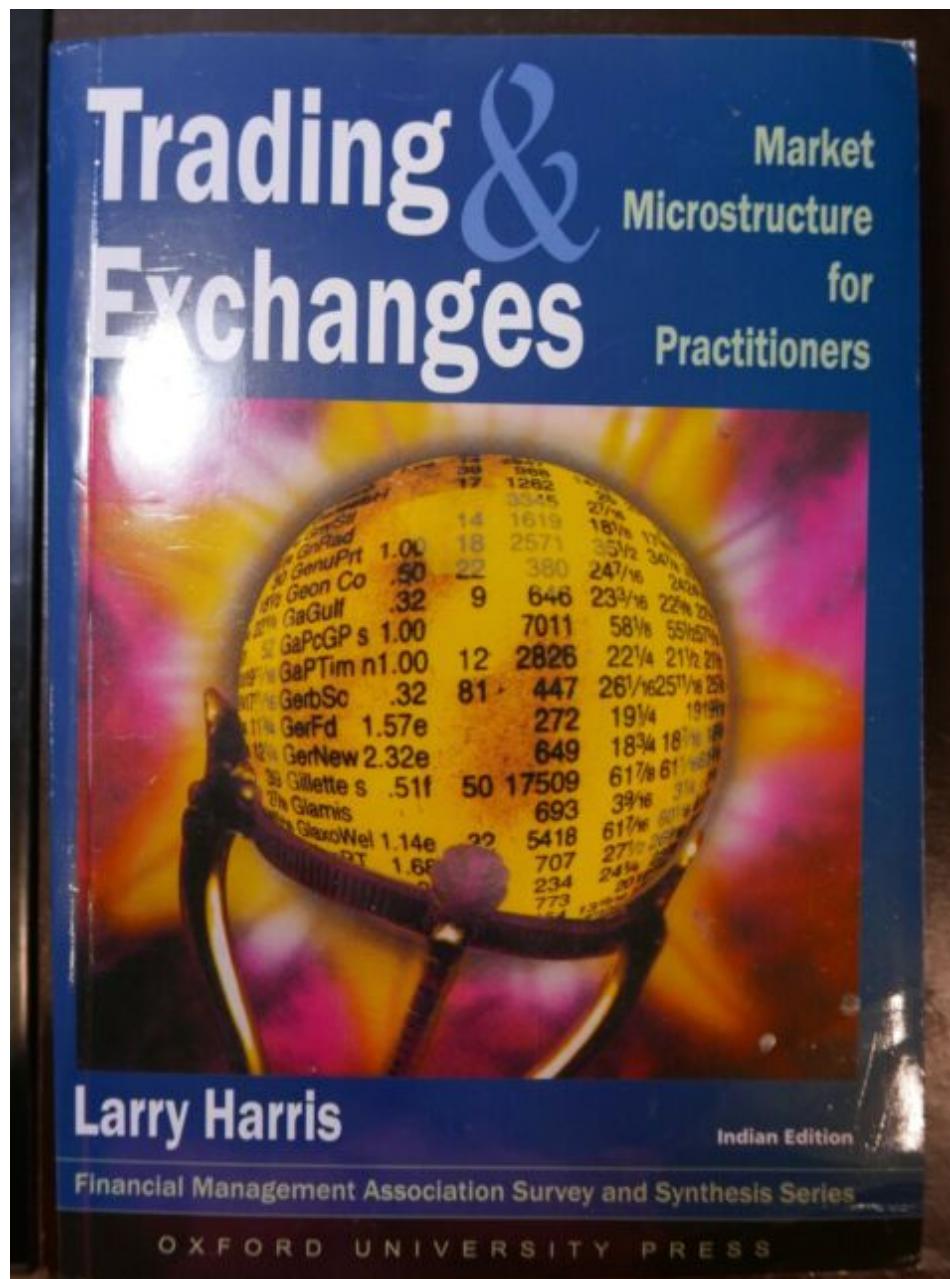
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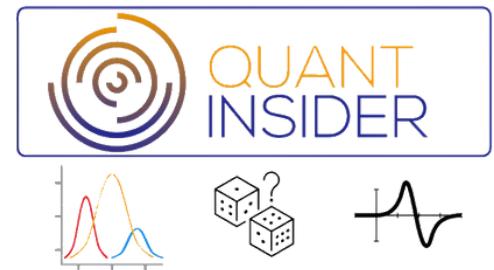
$f(x) \sigma \lambda E(X) H_0, H_1$



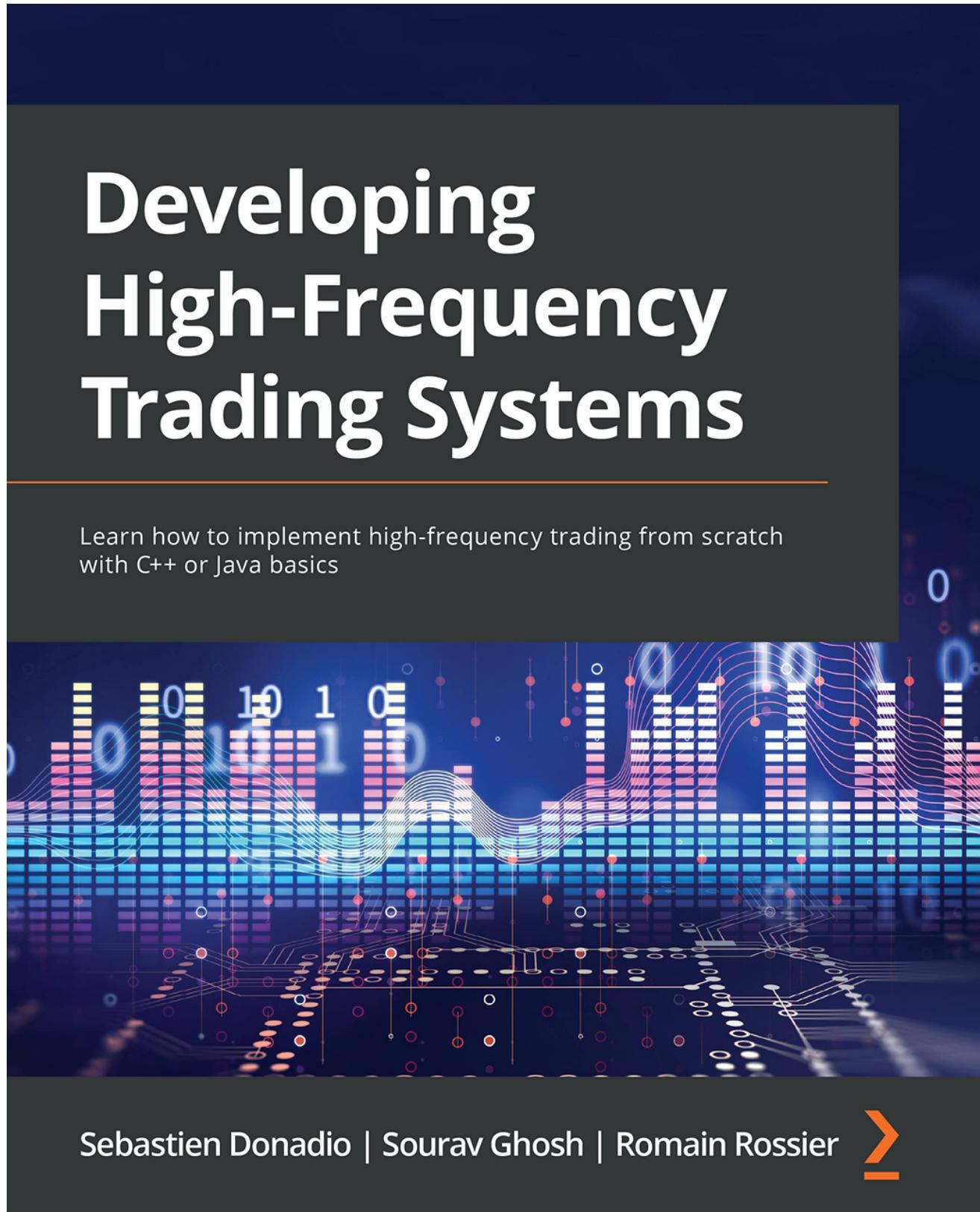
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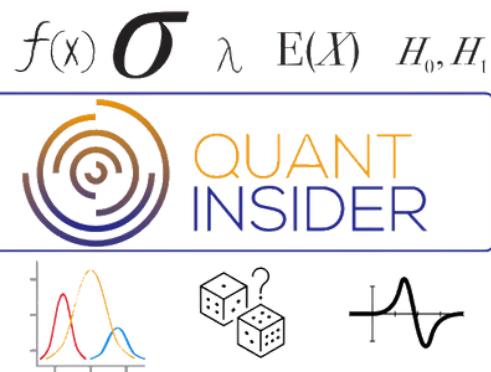
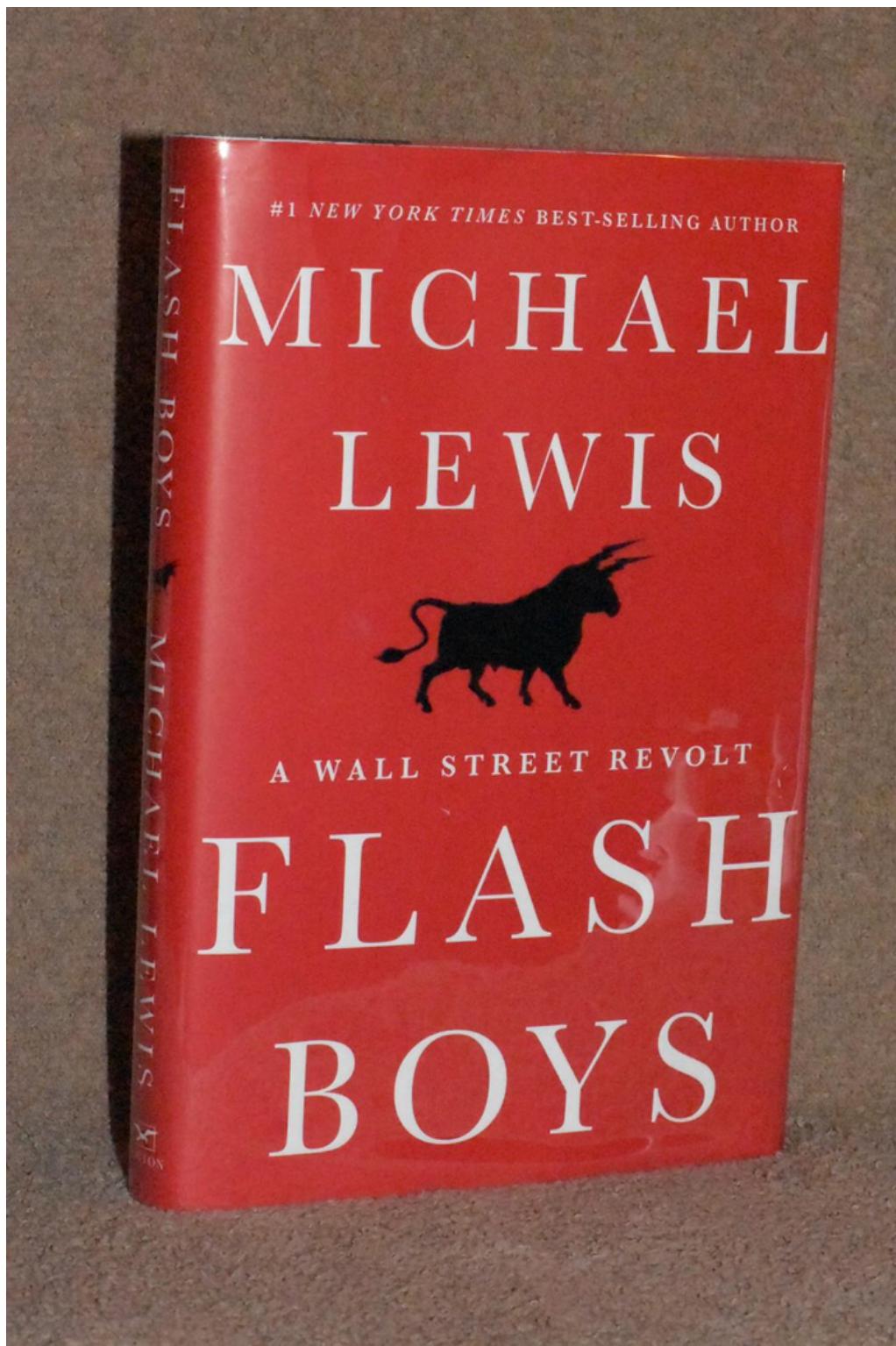
$f(x)$ σ λ $E(X)$ H_0, H_1



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MARKET MICROSTRUCTURE and LIQUIDITY

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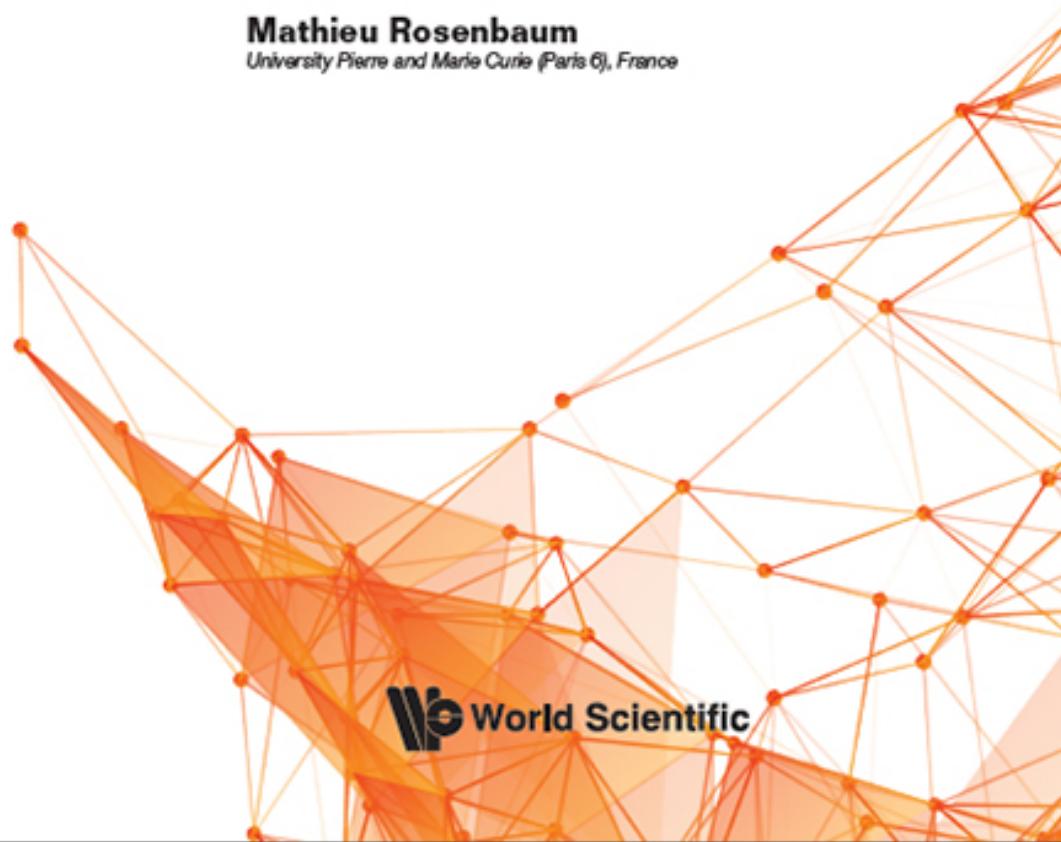
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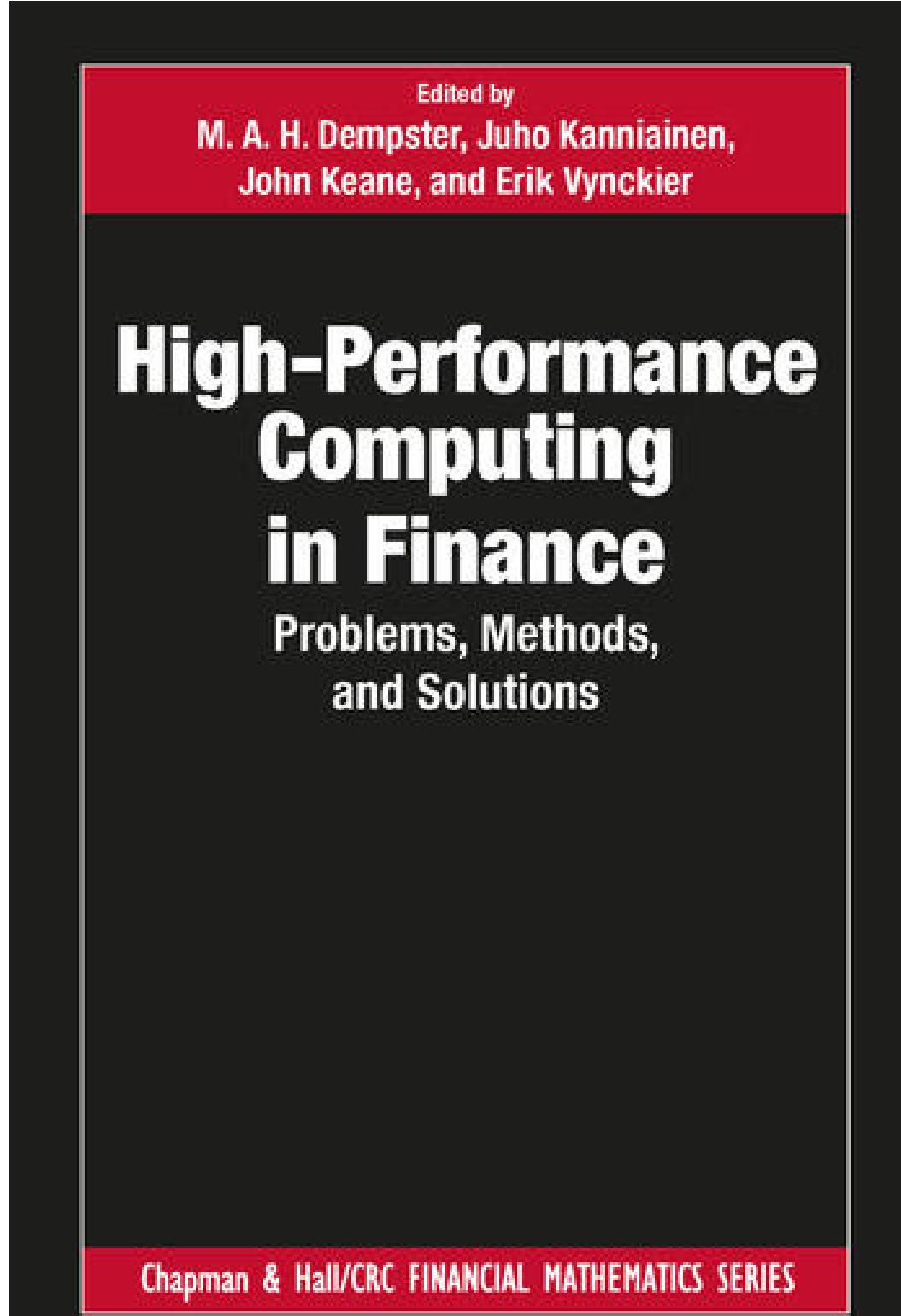


 World Scientific

$f(x)$ σ λ $E(X)$ H_0, H_1



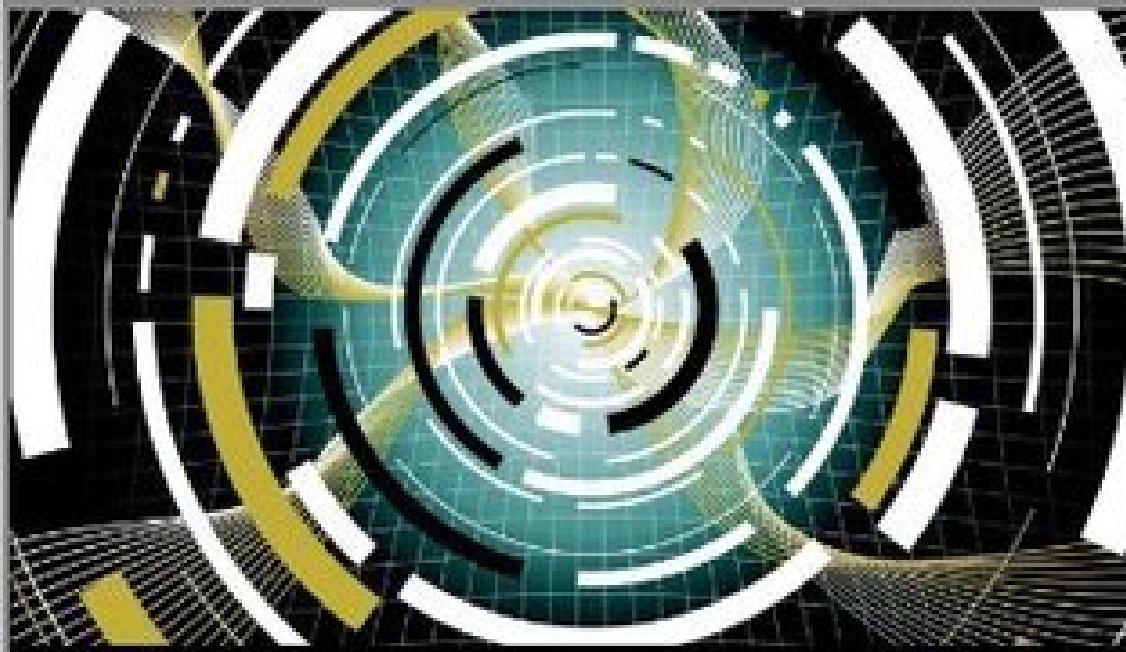
High-Performance Computing for Finance" by Alexander Alexandrov, Ivan Dimov, Ivan Kolev, and Peter Nakov



$f(x)$ σ λ $E(X)$ H_0, H_1



Low Latency, High Performance Data Stream Processing: Systems Architecture, Algorithms and Implementation



Ali Salehi

Low Latency, High Performance Data Stream Processing

Systems Architecture, Algorithms and Implementation

