

Ghosh's high frequency trading constant

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Abstract

In this paper, I describe my high frequency trading constant.
The paper ends with "The End"

Introduction

My high frequency trading constant is commonly found in high frequency trading data
and their analyses.

In this paper, I describe my high frequency trading constant.

My high frequency trading constant

My high frequency trading constant is

$$G_{HFT} = \sqrt{\frac{2}{5}} - \frac{e-1}{e}$$

Properties of my high frequency trading constant

1. My high frequency trading constant G_{HFT} **isn't** an algebraic number.
2. My high frequency trading constant G_{HFT} **doesn't** have
a terminating or periodic continued fraction expansion.
3. My high frequency trading constant G_{HFT} has the non-negative integers
0, 2985, 3, 5, 4, 8, 6, 16, 1, 2, 2, 2, 12, 1, 7, 2
as the first 16 terms in the continued fraction representation of G_{HFT} .

The End