摘要

本文主要内容为介绍高频交易的出现背景、国内外研究现状、高频交易的存在基础与发展趋势。在本文中列举了几种常见的高频交易策略，以及提出了一些影响高频交易策略的因素，通过将常见高频交易策略运用在不同的商品与市场中，将其运行效果进行计量分析，进而分析得出各因素的相关性大小。

在分析出各影响因素相关性大小后，本文尝试对几种高频交易策略进行优化，并对优化后的策略运用在商品市场以观察其实际效果。

关键词：高频交易 影响因素 相关性大小 交易策略

Abstract

The main content of this paper is to introduce the background of High-Frequency Trading,research status at home and abroad, the existence foundation and development trend of high frequency trading.Several common high-frequency trading strategies are listed in this paper, and some factors which affect the high frequency trading strategy are presented. By using common high-frequency trading strategies in different commodities and markets, measurement and analysis of its operation effect, And then analyze the correlation of each factor.

After analyzing the correlation size of each influencing factor, this paper tries to optimize several high frequency trading strategies, and then use the optimized strategy in the commodity market to observe its actual effect.

Key word: High-frequency trading, influence factor, relevance, trading strategy.