

January 17, 2024

Module: High Frequency Trading

Week 1: Introduction

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Background Information

- ▶ Module handbook
 - ▶ Textbook
 - ▶ Syllabus
 - ▶ Academic Support
 - ▶ Assessment
- ▶ Python Application

Your Information

- ▶ Survey
- ▶ Group discussion
 - ▶ What do you know about high-frequency trading?
 - ▶ What do you want to know about high-frequency trading?

Module Structure

Market Microstructure:

- ▶ Market microstructure basics
- ▶ Theories & empirical results
- ▶ FX Market

Trading Strategies:

- ▶ Mathematical tools
- ▶ HFT strategies