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Algo-trading on financial markets

Concept. The idea here is to use the Q-Hawkes processes and the Bouchaud work to come up with some interesting simulations of financial markets.

- Fundamental simulation should be that of a proper limit order book microsim [1]

- Algo trades using online learning of the market dynamics through Q-Hawkes processes

Bibliography

[1] J.-P. Bouchaud, J. Bonart, J. Donier and M. Gould, *Trades, quotes and prices: financial markets under the microscope.* Cambridge University Press, 2018.