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Academic Pages Ivaro Cartea. Textbook. Algorithmic and High-Frequency Trading (with Sebastian Jaimungal and Jose Penalva) Applied Mathematical Finance, Vol. 20, No. 6, 2013, Pages 19) Risk Metrics and Fine Tuning of High Frequency Trading Strategies (with Sebastian Jaimungal) (with Jos Penalva).

### **Aspects of algorithmic and high- frequency trading**

Mar 28, 2013 Aspects of Algorithmic and High-Frequency. Trading. Ivaro Cartea & Andrea Department of Mathematics MiFID (Markets in Financial Instruments Directive): harmonised .. Ivaro Cartea, Sebastian Jaimungal, and Ryan Donnelly. Ivaro Cartea, Richard Payne, Jos Penalva, and Mikel Tapia.

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Department of Mathematics August 29, 2014 Donnelly, Ryan Francis, Ambiguity Aversion in Algorithmic and High Frequency Trading (August 29, 2014).

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Apr 22, 2015 SEBASTIAN JAIMUNGAL KEY WORDS: High-frequency traders, algorithmic trading, durations, Ivaro Cartea, Department of Mathematics, University of London, showing a particular aspect of how AT is changing financial markets in (see Almgren, 2003, 2009; Cartea & Penalva, 2012; Jaimungal

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Quarterly Journal of Finance Ivaro Cartea and Jos Penalva, Quart. We analyze the impact of high frequency (HF) trading in financial markets SIAM Journal on Financial Mathematics 5, 415-444. Ivaro Cartea, Sebastian Jaimungal. (2013) Modelling Asset Prices for Algorithmic and High-Frequency Trading.

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Jan 11, 2010 How to Learn Algorithmic Trading: dated practitioner introduction to volatility trading; Finally, delve into high-frequency & market Math Trading

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