

algorithmic trading algorithmic trading pdf

Algo trading is a rare field in quantitative finance where computer sciences is at least as important as mathematics, if not more. Algo trading is a very competitive field in which technology is a decisive factor. 32

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orders to the trading exchange before anyone else. Many times, these algorithmic trading outfits employ an army of statisticians, PhDs, programming gurus and signal processing experts. These people design algorithms that exploit small inefficiencies in the market. But, algorithmic trading does not have to be that high speed endeavor many hear about.

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Algorithmic Trading Strategies. Any strategy for algorithmic trading requires an identified opportunity that is profitable in terms of improved earnings or cost reduction.

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