

Cambridge University Press
978-1-107-09114-6 - Algorithmic and High-Frequency Trading
Álvaro Cartea, Sebastian Jaimungal And José Penalva
Copyright Information
[More information](#)

ALGORITHMIC AND
HIGH-FREQUENCY TRADING

ÁLVARO CARTEA
University College London

SEBASTIAN JAIMUNGAL
University of Toronto

JOSÉ PENALVA
Universidad Carlos III de Madrid



Cambridge University Press
978-1-107-09114-6 - Algorithmic and High-Frequency Trading
Álvaro Cartea, Sebastian Jaimungal And José Penalva
Copyright Information
[More information](#)

CAMBRIDGE
UNIVERSITY PRESS

University Printing House, Cambridge CB2 8BS, United Kingdom

Cambridge University Press is part of the University of Cambridge.

It furthers the University’s mission by disseminating knowledge in the pursuit of
education, learning and research at the highest international levels of excellence.

www.cambridge.org

Information on this title: www.cambridge.org/9781107091146

© Álvaro Cartea, Sebastian Jaimungal and José Penalva 2015

This publication is in copyright. Subject to statutory exception
and to the provisions of relevant collective licensing agreements,
no reproduction of any part may take place without the written
permission of Cambridge University Press.

First published 2015

Printed in the United Kingdom by Bell and Bain Ltd

A catalogue record for this publication is available from the British Library

Library of Congress Cataloguing in Publication data
Cartea, Álvaro.

Algorithmic and high-frequency trading / Álvaro Cartea, Sebastian Jaimungal, José Penalva.
pages cm

Includes bibliographical references and index.

ISBN 978-1-107-09114-6 (Hardback : alk. paper)

1. Electronic trading of securities—Mathematical models. 2. Finance—Mathematical models.
3. Speculation—Mathematical models. I. Title.

HG4515.95.C387 2015

332.64—dc23 2015018946

ISBN 978-1-107-09114-6 Hardback

Additional resources for this publication at www.cambridge.org/9781107091146

Cambridge University Press has no responsibility for the persistence or accuracy of
URLs for external or third-party internet websites referred to in this publication,
and does not guarantee that any content on such websites is, or will remain,
accurate or appropriate.