Special Issue

Online Algorithms in Trading Systems

Message from the Guest Editors

Online algorithms handle situations where the future input is unknown. Since competitive analysis was first introduced in the mid-1980s, online algorithms have been studied for a wide range of problems, and naturally this includes those involving financial markets and trading. As algorithmic and high-frequency trading become increasingly prevalent, many new algorithmic questions and challenges arise. For this Special Issue, we invite submissions of articles that describe recent advances in the design and analysis of online algorithms for trading systems (broadly defined). Both original research papers and surveys are welcome. Topics of interest include, but are not limited to:

- Time series search
- Trading strategies
- Portfolio optimization
- Hedging and risk management
- Pricing and market clearing
- Auction systems
- Mechanism design and other game-theoretic issues
- Empirical evaluation of algorithm performance

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About the Journal

Message from the Editor-in-Chief

Algorithms are the very core of Computer Science. The whole area has been considered from quite different perspectives, having led to the development of many sub-communities: Complexity theory (limitations), approximation or parameterized algorithms (types of problems), geometric algorithms (subject area), metaheuristics, algorithm engineering, medical imaging (applications), indicates the range of perspectives. Our journal welcomes submissions written from any of these perspectives, so that it may become a forum for exchange of ideas between the corresponding scientific subcommunities.

Editor-in-Chief

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