

Special Issue

Low Frequency Algorithmic Trading

Message from the Guest Editor

Algorithmic trading accounts for over 80% of all trades, and growing, and over 90% of trades by professionals. Much of this work is focused on short-time trading (down to microseconds), also called high frequency trading, suitable for machine trading by professionals. These algorithms often take advantage of arbitrage opportunities that exist only on very short time scales. Little attention is paid to low frequency trading – trading that is based on minutes, hours, and days. Such trading methods can be suitable for very long-term performance (e.g., over decades), and can be applicable to both professionals and small investors alike. This Special Issue aims to remedy this gap, as the majority of those to invest are in fact small investors who seek long-term performance. This puts severe constraints on the complexity and frequency of trades; we suggest limiting to once/day, and on average less than once/week. Importantly, performance measures specifically suitable to this application space are encouraged, as standard measures such as the Sharpe ratio may not be as suitable.

Guest Editor

Dr. Pankaj Topiwala

FastVDO LLC, 3097 Cortona Dr., Melbourne, FL 32940, USA

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*Journal of Risk and Financial
Management*
Editorial Office
MDPI, Grosspeteranlage 5
4052 Basel, Switzerland
Tel: +41 61 683 77 34
jrfm@mdpi.com

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Editor-in-Chief

Prof. Dr. Thanasis Stengos

Department of Economics and Finance, University of Guelph, Guelph,
ON N1G2W1, Canada

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