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By Álvaro Cartea;Sebastian Jaimungal;José Penalva

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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).

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