Colloquium

Alec Kercheval

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Friday, April 10, 2015 at 3pm in Bell Hall 143

The Dynamics of High Frequency Trading in the Stock Market

The electronic stock market is organized by exchanges hosting an electronic "limit order book", where limit orders and market orders are collected. This evolves on the millisecond time-scale by computerized trading at a speed too fast for human reactions. The dynamics and stability of this system are naturally of great interest but little understood. We describe a well-known machine learning method called the Support Vector Machine and apply it to real-time short-term forecasting of price movements.

For further information, please contact Dr. Emil Schwab, eschwab@utep.edu
Refreshments will be served in front of the colloquium room,
15 minutes before the start of the colloquium.