Stochastic Difference and Differential Equations with Applications in Algorithmic Trading

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Message from the Guest Editors

Stochastic equations studied in this section might as well consider the metrics of price impact, liquidity, volatility, and volume in electronic markets whose participants along with high-frequency traders also contain among others: financial companies, market makers, fundamental and technical traders.

The equations might focus to closed form solutions in the case of analytic approach, or even dynamic programming techniques solving Optimization problems related to market portfolios. It should be clear to the authors of this section that their study of stochastic model might as well be independent from applications to high frequency, algorithmic or other type of trading. Additionally, welcome are the trading models whose empirical evidence and numerical or statistical analysis evaluation contains high levels of stochastic patterns. Finally, in some special cases papers examining difference equations might as well be considered for publication in this session.

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