



A Primer for Financial Engineering: Financial Signal Processing and Electronic Trading

Ali N. Akansu, Mustafa U. Torun

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This book bridges the fields of finance, mathematical finance and engineering, and is suitable for engineers and computer scientists who are looking to apply engineering principles to financial markets.

The book builds from the fundamentals, with the help of simple examples, clearly explaining the concepts to the level needed by an engineer, while showing their practical significance. Topics covered include an in depth examination of market microstructure and trading, a detailed explanation of High Frequency Trading and the 2010 Flash Crash, risk analysis and management, popular trading strategies and their characteristics, and High Performance DSP and Financial Computing. The book has many examples to explain financial concepts, and the presentation is enhanced with the visual representation of relevant market data. It provides relevant MATLAB codes for readers to further their study. Please visit the companion website on <http://booksite.elsevier.com/9780128015612/>

- Provides engineering perspective to financial problems
- In depth coverage of market microstructure
- Detailed explanation of High Frequency Trading and 2010 Flash Crash
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