Ultra-High-Frequency Algorithmic Arbitrage Across International Index Futures

DOI: 10.1002/for.2298
Journal of Forecasting, 2014, 33, 391-408.

#	Paper	IF	Citations
16	Signal Diffusion Mapping: Optimal Forecasting with Time-Varying Lags. *Journal of Forecasting*, **2016** , 35, 70-85	2.1	1
15	Sampling frequency and the performance of different types of technical trading rules. *Finance Research Letters*, **2017**, 22, 136-139	8.1	8
14	Conditional Probabilistic Analysis of Trade Ticks in Currency Derivatives Markets. *Journal of Trading*, **2017**, 12, 50-58		1
13	Marked Hawkes process modeling of price dynamics and volatility estimation. *Journal of Empirical Finance*, **2017**, 40, 174-200	2.7	4
12	Inference for Time-Varying Lead-Lag Relationships from Ultra High Frequency Data. *SSRN Electronic Journal*, **2017**,	1	1
11	Ultra-high-frequency leadlag relationship and information arrival. *Quantitative Finance*, **2018**, 18, 725-735	1.6	4
10	On the applicability of the Lead/Lag Ratio in causality assessment. *Physica A: Statistical Mechanics and Its Applications*, **2018**, 506, 186-196	3.3	
9	Does intraday technical trading have predictive power in precious metal markets?. *Journal of International Financial Markets, Institutions and Money*, **2018**, 52, 102-113	3.6	13
8	Wavelet-Based Methods for High-Frequency Lead-Lag Analysis. *SIAM Journal on Financial Mathematics*, **2018**, 9, 1208-1248	1.4	6
7	No arbitrage and leadlag relationships. *Statistics and Probability Letters*, **2019**, 154, 108530	0.6	0
6	Inference for time-varying leadlag relationships from ultra-high-frequency data. *Japanese Journal of Statistics and Data Science*, **2021**, 4, 643-696	0.5	
5	INTEREST RATES SENSITIVITY ARBITRAGE THEORY AND PRACTICAL ASSESMENT FOR FINANCIAL MARKET TRADING. *Business, Management and Economics Engineering*, **2021**, 19, 12-23		2
4	On the Asymptotic Structure of Brownian Motions with a Small Lead-Lag Effect. *Journal of the Japan Statistical Society*, **2017**, 47, 75-105		3
3	What Is Statistical Arbitrage?. *Theoretical Economics Letters*, **2018**, 08, 888-908	0.4	2
2	HumanComputer Interaction, Incentive-Conflicts and Methods for Eliminating Index Arbitrage, Index-Related Mutual Fund Arbitrage and ETF Arbitrage. **2018**, 397-462		1
1	Convexity arbitrage the idea which does not work. *Cogent Economics and Finance*, **2022**, 10,	1.4	1