

## A NEW FINANCIAL REALITY

- High Frequency Trading (HFT) constitutes around 40-50% of trading volume on US and European markets. HFT represents a genuine financial innovation but perhaps it can go too far? Lewis (2014) describes predatory HFTs as essentially adding an extra layer of transaction costs.
- Flash Crashes first came to prominence on May 6<sup>th</sup> 2010. Between 2.30-3.00pm EST CNA lost 10% of its value before recovering. Potentially only the timing of the event, away from the market close, prevented a catastrophe.
- The first major Flash Crash is usually identified as a crash in the USDOY currency pair on August 16<sup>th</sup> 2007 between 8am and 12pm EST. However, perhaps the 1987 stock market crash can also be thought of as a less extreme version of modern Flash Crash?
- Flash Crashes are alarmingly common place and even have their own name and website: [www.flashcrash.com](http://www.flashcrash.com)
- Over 200 Flash Crash events have been documented for major NYSE and Nasdaq listed stocks whilst a range of Flash Crash events have been listed across other asset classes.
- To what extent can HFTs be held responsible for these Flash-Crash events?

## SIGNIFICANCE

Major stocks affected e.g. Accenture

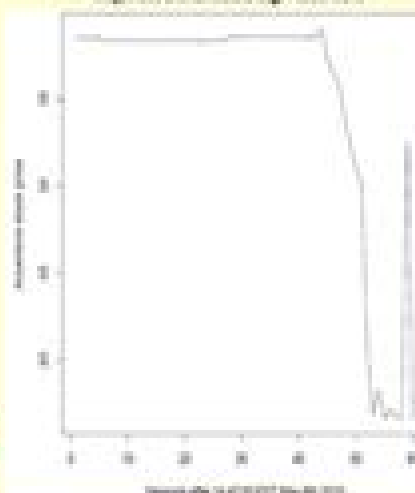


Figure 1: Stock price of Accenture 14:45-14:55 EST May 6<sup>th</sup> 2010.  
Source: [www.bloomberg.com](http://www.bloomberg.com)

Highly capitalised stocks particularly vulnerable?

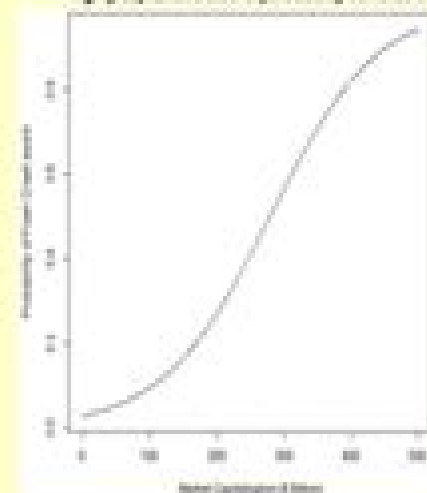


Figure 2: Estimated probability of experiencing a Flash Crash event for NYSE and Nasdaq listed stocks by market capitalisation.

## AIM: Mathematical and statistical modelling of Flash Crashes

**Conceptual challenges:** social science meets hard science. At a granular enough level of detail do the usual market models and mechanisms still make sense?

**Computational challenges:** volume of data, availability and processing of HF time series, hard programming

**Econophysics model of negative bubbles accounts for:**

- Near instantaneous nature of HFT
- High rationality and high information processing power of HFTs
- Predatory HFT drives down the price then profits as the price quickly bounces back
- Simple adjustments to the model can account for Flash Crashes

**Negative bubble model building on other applications (Cheuk and Fry, 2010):**

$$dX_t = b(dB_t, dS_t) + v d\tilde{J}(t)$$

- Leads to a Poisson difference or Skellam distribution reflecting the fundamentally discrete and granular nature of financial markets
- Non-normally plus discreteness means that this can be a difficult model to use in applications

## CONCLUSIONS AND RECOMMENDATIONS

- 1. Reduce Flash Crash risk by reducing the market impact of individual traders**
  - Flash Crashes have been linked to extreme forms of market liquidity (Saidy et al., 2011) and market concentration (Barthel et al., 2011)
  - Maintaining liquidity is also vitally important (Schnepper, 2010)
- 2. Limit the severity of Flash Crashes by limiting the profitability of HFT and predatory trading**
  - Development of time delays on the EX exchange (Lewis, 2014)
  - Incentivise (genuine) informational trades (e.g. by imposing Order to Trade Ratio limits)
  - The effects of time delays and transaction taxes have also been considered (John Safarik and Soguen, 2010)

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# Gone In A Flash Murder Mayhem And High Frequency Revolt

**Huangqi Zhang**



**Gone In A Flash Murder Mayhem And High Frequency Revolt:**

## Decoding **Gone In A Flash Murder Mayhem And High Frequency Revolt**: Revealing the Captivating Potential of Verbal Expression

In a time characterized by interconnectedness and an insatiable thirst for knowledge, the captivating potential of verbal expression has emerged as a formidable force. Its capability to evoke sentiments, stimulate introspection, and incite profound transformations is genuinely awe-inspiring. Within the pages of "**Gone In A Flash Murder Mayhem And High Frequency Revolt**," a mesmerizing literary creation penned by way of a celebrated wordsmith, readers set about an enlightening odyssey, unraveling the intricate significance of language and its enduring impact on our lives. In this appraisal, we shall explore the book's central themes, evaluate its distinctive writing style, and gauge its pervasive influence on the hearts and minds of its readership.

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