

MODELLING AND MITIGATING FLASH CRASHES

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A NEW FINANCIAL REALITY

Wigh Frequency Tracing (HFT) constitutes around 40-50% of tracing volume on US and European markets. HFT
represents a genuine financial innovation but perhaps it can go be far? Lewis (2014) describes predatory HFTs as
essentially adding an exits layer of transaction costs.

Placin Copies first came to prominence on May 6P 2016. Between 3.35-3.00pm EST 0.0A lost 10% of its value before recovering. Potentially only the Sming of the event, axis from the market close, prevented a catalogolie.

"The first major Flash Crosh is usually identified as a crosh in the USDIPY correctly pair on August 16° 2007 between Son and 'Qyor EST. However, porhaps the 1967 stock market crosh can also be thought of as a less extrans service of involver Flash Crosh?"

*Flush Crashes are alarmingly common place and even have their own name and website over name.com.

*Over 200 Flash Crash events have been documented for major NYSE and Naedaq foled stocks whist a range of Flash Crash events have been lated across other asset classes.

"To what extent can HFTs be held responsible for these Flash Crash events?"

AIM: Mathematical and statistical modelling of Flash Crashes

Conceptual challenges; social science meets hard science. At a gianutar enough level of detail do the usual marker incobals and machanisms still make sense?

Computational chaftenges; volume of data, availability and processing of HF time series, hard programming

Econophysics model of segative bubbles accounts for:

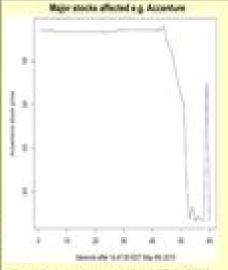
- Near instantaneous nature of HFT
- High rationally and high information processing power of HFTs.
- Predatory HFT drives down the price then profits as the price quickly bounces back.
- Simple properties to the model can account for Florit Ration

Negative bubble model building on other applications (Cheah and Fry. 2015):

 $dXt = b[dB_rdS_l + vdj(t)]$

- Leads to a Process difference or Shallers distribution reflecting the fundamentally discrete and granular nature of financial markets.
- Non-corrupts plus discreteriess means that this can be a difficult model to use in applications.

SIGNIFICANCE



Pigure 1. Stock price of Accounts to 67-14-85 ESF May 2º 2016. Bourse constituted and

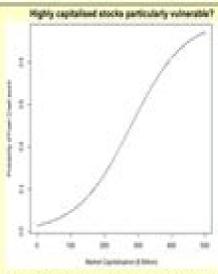


Figure 2: Estimated probability of experiencing a Floor Dream served.

CONCLUSIONS AND RECOMMENDATIONS

1. Reduce Flash Crash risk by reducing the market impact of individual trades

- Flash Crashes have been linked to extreme forms of market (liquidity (flusing et al., 2011) and market concentration (flethel et al., 2011)
- Maintaining liquidity is also shally important Clothegoer, 2010.

2. Limit the sevenity of Flash Crapters by limiting the profitability of NFT and predatory trading.

- Desemby ment of time delives on the EX exchange (Lewis, 2014).
- Incentivise (genuine) informational trackes (in g. by imposing Order to Track-Ratio limits)
- The effects of time defeat and transaction taxes have also been considered (Ah Estudia and Euglium, 2010)

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