



Low Frequency Algorithmic Trading

Guest Editor:

Dr. Pankaj Topiwala

FastVDO LLC, 3097 Cortona Dr.,
Melbourne, FL 32940, USA

Deadline for manuscript
submissions:

closed (1 May 2024)

Message from the Guest Editor

Dear Colleagues,

Algorithmic trading accounts for over 80% of all trades, and growing, and over 90% of trades by professionals. Much of this work is focused on short-time trading (down to microseconds), also called high frequency trading, suitable for machine trading by professionals. These algorithms often take advantage of arbitrage opportunities that exist only on very short time scales. Little attention is paid to low frequency trading – trading that is based on minutes, hours, and days. Such trading methods can be suitable for very long-term performance (e.g., over decades), and can be applicable to both professionals and small investors alike. This Special Issue aims to remedy this gap, as the majority of those to invest are in fact small investors who seek long-term performance. This puts severe constraints on the complexity and frequency of trades; we suggest limiting to once/day, and on average less than once/week. Importantly, performance measures specifically suitable to this application space are encouraged, as standard measures such as the Sharpe ratio may not be as suitable.





an Open Access Journal by MDPI

Editor-in-Chief

Prof. Dr. Thanasis Stengos

Department of Economics and
Finance, University of Guelph,
Guelph, ON N1G2W1, Canada

Message from the Editor-in-Chief

Researchers are most welcome to contribute original research articles or comprehensive review papers for consideration and publication in *Journal of Risk and Financial Management (JRFM)*, an on-line, open access journal. *JRFM* adheres to rigorous peer-review as well as editorial processes, and publishes high quality manuscripts that address theoretical, practical and empirical issues in analysing real life financial data. The goal of *JRFM* is to enable rapid dissemination of high impact research to the scientific community.

Author Benefits

Open Access: free for readers, with [article processing charges \(APC\)](#) paid by authors or their institutions.

High Visibility: indexed within [Scopus](#), [EconBiz](#), [EconLit](#), [RePEc](#), and [other databases](#).

Journal Rank: CiteScore - Q1 (Business, Management and Accounting (miscellaneous))

Contact Us

*Journal of Risk and Financial
Management* Editorial Office
MDPI, Grosspeteranlage 5
4052 Basel, Switzerland

Tel: +41 61 683 77 34
www.mdpi.com

mdpi.com/journal/jrfm
jrfm@mdpi.com
[X@JRFM_MDPI](#)