

Two Years after “The Good, the Bad, and the Ugly of Automated High-Frequency Trading”

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Forthcoming in Journal of Trading Spring 2015

<http://www.ijournals.com/toc/jot/current>

Abstract:

The rage over high-frequency trading and its role in financial markets has not quieted down. In some respects, the debate has heated up. This commentary letter gives personal perspectives to a review article by the same author that appeared in this journal two years ago (see Vuorenmaa 2013). These insights could be developed to a policy that would make the markets to work more efficiently with a better image.

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