



Special Issue on Algorithmic Trading, Market Making and Optimal Execution

Technology has revolutionized the way financial markets function and the way financial assets are traded. Two significant interrelated technological changes are investors using computers to automate their trading processes and markets reorganizing themselves so virtually all markets are now electronic limit order books. The speed and quality of access to such markets encourages the use of algorithmic trading, market making and optimal execution.

In this special issue, we intend to invite front-line researchers and authors to submit original research and review articles on exploring **algorithmic trading, market making and optimal execution**. Potential topics include, but are not limited to:

- Market making model
- Optimal limit and market order strategies
- Algorithmic trading and markets
- Algorithmic and high frequency trading
- From optimal execution to market making
- Market microstructure

Authors should read over the journal's [For Authors](#) carefully before submission. Prospective authors should submit an electronic copy of their complete manuscript through the journal's [Paper Submission System](#).

Please kindly specify the “**Special Issue**” under your manuscript title. The research field “**Special Issue - Algorithmic Trading, Market Making and Optimal Execution**” should be selected during your submission.

According to the following timetable:

Submission Deadline	December 20th, 2016
Publication Date	February 2017

Guest Editor:

For further questions or inquiries
Please contact Editorial Assistant at
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