

2,335 Views | 12 CrossRef citations to date | 0 Altmetric

Research Article

# A High-Frequency Algorithmic Trading Strategy for Cryptocurrency

Au Vo & Christopher Yost-Bremm

Pages 555-568 | Published online: 07 Dec 2018

Cite this article <https://doi.org/10.1080/08874417.2018.1552090>

Check for updates

Sample our Computer Science Journals  
>> **Sign in here** to start your access to the latest two volumes for 14 days

- Full Article
- Figures & data
- References
- Citations
- Metrics
- Reprints & Permissions
- Read this article**

## ABSTRACT

Cryptocurrency such as Bitcoin is a rapidly developing phenomenon in financial technology. This research article, which focuses on a high-frequency algorithmic trading strategy for cryptocurrency, evaluates the performance of the strategy. The research is presented both in a descriptive and a developmental manner. The research is presented both in a descriptive and a developmental manner. The research is presented both in a descriptive and a developmental manner.

### We Care About Your Privacy

We and our 843 partners store and/or access information on a device, such as unique IDs in cookies to process personal data. You may accept or manage your choices by clicking below, including your right to object where legitimate interest is used, or at any time in the privacy policy page. These choices will be signaled to our partners and will not affect browsing data. [Privacy Policy](#)

We and our partners process data to provide:

- Use precise geolocation data. Actively scan device characteristics for identification. Store and/or access information on a device. Personalised advertising and content, advertising and content measurement, audience research and services development.
- List of Partners (vendors)

I Accept

Essential Only

Show Purpose



## Related research

People also read

Recommended articles

Cited by  
12

Rise of the machines? Intraday high-frequency trading patterns of cryptocurrencies >

Alla A. Petukhina et al.  
The European Journal of Finance  
Published online: 27 Jul 2020



Automated trading systems statistical and machine learning methods and hardware implementation: a survey >

Boming Huang et al.  
Enterprise Information Systems  
Published online: 12 Jul 2018



How Does Customer Service Offshoring Impact Customer Satisfaction? >

Jonathan Whitaker et al.  
Journal of Computer Information Systems  
Published online: 24 Jan 2019

View more



Information for

- Authors
- R&D professionals
- Editors
- Librarians
- Societies

Opportunities

- Reprints and e-prints
- Advertising solutions
- Accelerated publication
- Corporate access solutions

Open access

- Overview
- Open journals
- Open Select
- Dove Medical Press
- F1000Research

Help and information

- Help and contact
- Newsroom
- All journals
- Books

Keep up to date

Register to receive personalised research and resources by email

 Sign me up



✕