

# Author Index Volume 4 (2015)

The issue number is given in front of the pagination

- Alikhani, M., B. Kjos-Hanssen, A. Pakravan and B. Saadat, Pricing complexity options (3,4) 127–137
- Brandouy, O., J.-P. Delahaye and L. Ma, Estimating the algorithmic complexity of stock markets (3,4) 159–178
- Caicedo-Llano, J., see Tzagkarakis, G. (3,4) 139–158
- Capriotti, L., Likelihood Ratio Method and Algorithmic Differentiation: Fast Second Order Greeks (1,2) 81–87
- Cooper, R., M. Ong and B.V. Vliet, Multi-scale capability: A better approach to performance measurement for algorithmic trading (1,2) 53–68
- Delahaye, J.-P., see Brandouy, O. (3,4) 159–178
- Diamantaras, K., see Plakandaras, V. (1,2) 69–79
- Dionysopoulos, T., see Tzagkarakis, G. (3,4) 139–158
- Gogas, P., see Plakandaras, V. (1,2) 69–79
- Govorkov, B., see Gusev, M. (1,2) 5–51
- Gusev, M., D. Kroujiline, B. Govorkov, S.V. Sharov, D. Ushanov and M. Zhilyaev, Predictable markets? A news-driven model of the stock market (1,2) 5–51
- Kjos-Hanssen, B., see Alikhani, M. (3,4) 127–137
- Kroujiline, D., see Gusev, M. (1,2) 5–51
- Ma, L., see Brandouy, O. (3,4) 159–178
- Mandeş, A., Microstructure-based order placement in a continuous double auction agent based model (3,4) 105–125
- Ong, M., see Cooper, R. (1,2) 53–68
- Pakravan, A., see Alikhani, M. (3,4) 127–137
- Papadimitriou, T., see Plakandaras, V. (1,2) 69–79
- Plakandaras, V., T. Papadimitriou, P. Gogas and K. Diamantaras, Market sentiment and exchange rate directional forecasting (1,2) 69–79
- Saadat, B., see Alikhani, M. (3,4) 127–137
- Sharov, S.V., see Gusev, M. (1,2) 5–51
- Tzagkarakis, G., J. Caicedo-Llano and T. Dionysopoulos, Sparse modeling of volatile financial time series via low-dimensional patterns over learned dictionaries (3,4) 139–158
- Ushanov, D., see Gusev, M. (1,2) 5–51
- Vliet, B.V., see Cooper, R. (1,2) 53–68
- Wallmeier, M., Smile in motion: An intraday analysis of asymmetric implied volatility (1,2) 89–104
- Zhilyaev, M., see Gusev, M. (1,2) 5–51