

## References

- [1] Robert Almgreny, Neil Chrissz, “Optimal Execution of Portfolio Transactions”, 1999 [24/03/2008]  
[http://www.math.nyu.edu/faculty/chriss/optliq\\_f.pdf](http://www.math.nyu.edu/faculty/chriss/optliq_f.pdf)
- [2] “A buy-side handbook - Algorithmic trading”, The TRADE, 2005 [18/01/2008]  
<http://www.thetradenews.com/sites/thetradenews.com/files/magazine>
- [3] Jędrzej Białkowski, Serge Darolles ,Gaëlle Le Fol, “Improving VWAP strategies : A dynamical volume approach”, 2006 [24/03/2008]  
[http://www.business.otago.ac.nz/finc/research/pdf/VWAP\\_2504\\_2006.pdf](http://www.business.otago.ac.nz/finc/research/pdf/VWAP_2504_2006.pdf)
- [4] James McCulloch, Valadimir Kazakov, “Optimal VWAP trading strategy and relative volume”, 2007 [24/03/2008]  
<http://ideas.repec.org/p/uts/rpaper>
- [5] Lindsay I Smith ,“A tutorial on Principal Components Analysis”, 2002. [05/02/2008]  
<http://mail.iiit.ac.in/~mkrishna/PrincipalComponents.pdf> Sri Lanka.
- [6] S K Rao, “Algorithmic Trading: Pros and Cons”, Tata Consultancy Services, 2006
- [7] Sham M. Kakade, Michael Kearns, Yishay Mansour and Luis E. Ortiz, “Competitive Algorithms for VWAP and Limit Order Trading” [24/03/2008]  
<http://www.cis.upenn.edu/~mkearns/papers/vwap.pdf>
- [8] Robert Almgren and Julian Lorenz, “Adaptive Arrival Price”, 2006. [08/03/2008]  
[www.courant.nyu.edu/~almgren/papers/AdaptArrival.pdf](http://www.courant.nyu.edu/~almgren/papers/AdaptArrival.pdf)
- [9] Mahesh Sunderaraman, “Algorithmic Trading – An Insight”, © Wipro Technologies, 2006
- [10] Sean D. Campbell, “A Review of Backtesting and Backtesting Procedures”, 2005 [10/04/2008]  
<http://www.federalreserve.gov/pubs/feds/2005/200521/200521pap.pdf>
- [11] Millennium SOR product brochure [14/02/2008]  
[http://www.millenniumit.com/capital/mill\\_sor.php](http://www.millenniumit.com/capital/mill_sor.php)
- [12] Private communications with Dr. Sanith Wijesinghe. January – October, 2008
- [13] Algorithmic Trading [08/04/2008]  
<http://financial-dictionary.thefreedictionary.com/Trading+algorithm>

[14] Gordon Baker, Shashi Tiwari, “Algorithmic Trading: Perceptions and Challenges”, 2004

[16] Robert Kissell ,Roberto Malamut, “Understanding the Profit and Loss Distribution of Trading Algorithms”, 2005.

[18]Market Capitalization [12/05/2008]

<http://www.investopedia.com/terms/m/marketcapitalization.asp>



University of Moratuwa, Sri Lanka.  
Electronic Theses & Dissertations  
[www.lib.mrt.ac.lk](http://www.lib.mrt.ac.lk)