

Abstract Submitted
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Relativistic statistical arbitrage ALEXANDER WISSNER-GROSS,
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— Recent advances in high-frequency financial trading have made light propagation
delays between geographically separated exchanges relevant. Here we show that
there exist optimal locations from which to coordinate the statistical arbitrage of
pairs of spacelike separated securities, and calculate a representative map of such
locations on Earth. Furthermore, trading local securities along chains of such in-
termediate locations results in a novel econophysical effect, in which the relativistic
propagation of tradable information is effectively slowed or stopped by arbitrage.

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