

COMPG013: Market Microstructure

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@article{Bouchard_Farmer_Lillo_2009, title={How markets slowly digest changes in supply and demand}, url={https://arxiv.org/pdf/0809.0822.pdf}, DOI={10.1.1.460.947}, author={Bouchard, J.P. and Farmer, J.D. and Lillo, F.}, year={2009} }

@book{Bouchaud_Potters_2003, address={Cambridge}, edition={Second edition}, title={Theory of financial risk and derivative pricing: from statistical physics to risk management}, url={http://dx.doi.org/10.1017/CBO9780511753893}, publisher={Cambridge University Press}, author={Bouchaud, Jean-Philippe and Potters, Marc}, year={2003} }

@article{Cont_2001, title={Empirical properties of asset returns: stylized facts and statistical issues}, volume={1}, DOI={10.1080/713665670}, number={2}, journal={Quantitative Finance}, author={Cont, R.}, year={2001}, month={Feb}, pages={223-236} }

@article{Glosten_Milgrom_1985, title={Bid, ask and transaction prices in a specialist market with heterogeneously informed traders}, volume={14}, DOI={10.1016/0304-405X(85)90044-3}, number={1}, journal={Journal of Financial Economics}, author={Glosten, Lawrence R. and Milgrom, Paul R.}, year={1985}, month={Mar}, pages={71-100} }