

COMPG013: Market Microstructure

View Online



1.

Bouchaud JP, Potters M. Theory of financial risk and derivative pricing: from statistical physics to risk management [Internet]. Second edition. Cambridge: Cambridge University Press; 2003. Available from: <http://dx.doi.org/10.1017/CBO9780511753893>

2.

Cont R. Empirical properties of asset returns: stylized facts and statistical issues. Quantitative Finance. 2001 Feb;1(2):223-236.

3.

Bouchard JP, Farmer JD, Lillo F. How markets slowly digest changes in supply and demand. 2009; Available from: <https://arxiv.org/pdf/0809.0822.pdf>

4.

Glosten LR, Milgrom PR. Bid, ask and transaction prices in a specialist market with heterogeneously informed traders. Journal of Financial Economics. 1985 Mar;14(1):71-100.