

COMPG013: Market Microstructure

[View Online](#)

1.

Bouchaud, J.-P. & Potters, M. Theory of financial risk and derivative pricing: from statistical physics to risk management. (Cambridge University Press, 2003).

2.

Cont, R. Empirical properties of asset returns: stylized facts and statistical issues. Quantitative Finance **1**, 223–236 (2001).

3.

Bouchard, J. P., Farmer, J. D. & Lillo, F. How markets slowly digest changes in supply and demand. (2009) doi:10.1.1.460.947.

4.

Glosten, L. R. & Milgrom, P. R. Bid, ask and transaction prices in a specialist market with heterogeneously informed traders. Journal of Financial Economics **14**, 71–100 (1985).