

COMPG013: Market Microstructure

View Online



Bouchard JP, Farmer JD and Lillo F, 'How Markets Slowly Digest Changes in Supply and Demand' <<https://arxiv.org/pdf/0809.0822.pdf>>

Bouchaud J-P and Potters M, Theory of Financial Risk and Derivative Pricing: From Statistical Physics to Risk Management (Second edition, Cambridge University Press 2003) <<http://dx.doi.org/10.1017/CBO9780511753893>>

Cont R, 'Empirical Properties of Asset Returns: Stylized Facts and Statistical Issues' (2001) 1 Quantitative Finance 223

Glosten LR and Milgrom PR, 'Bid, Ask and Transaction Prices in a Specialist Market with Heterogeneously Informed Traders' (1985) 14 Journal of Financial Economics 71