

1. Record Nr.	UNINA9910139013903321
Titolo	Market microstructure in emerging and developed markets [[electronic resource]] : price discovery, information flows, and transaction costs / / editors, H. Kent Baker, Halil Kiymaz
Pubbl/distr/stampa	Hoboken, N.J., : John Wiley & Sons, Inc., 2013
ISBN	1-118-42148-5 1-118-68114-2 1-118-41965-0
Edizione	[1st edition]
Descrizione fisica	1 online resource (546 p.)
Collana	The Robert W. Kolb series in finance
Altri autori (Persone)	BakerH. Kent <1944-> (Harold Kent) KiymazHalil <1964->
Disciplina	332/.0415
Soggetti	Capital market Finance
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	pt. I. Introduction to market microstructure -- pt. II. Market architecture and design -- pt. III. Price formation and price discovery -- pt. IV. Transaction costs, timing costs, and information disclosure -- pt. V. Microstructure issues in emerging markets.
Sommario/riassunto	A comprehensive guide to the dynamic area of finance known as market microstructure. Interest in market microstructure has grown dramatically in recent years due largely in part to the rapid transformation of the financial market environment by technology, regulation, and globalization. Looking at market transactions at the most granular level-and taking into account market structure, price discovery, information flows, transaction costs, and the trading process-market microstructure also forms the basis of high-frequency trading strategies that can help professional investors generat