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Soggetti	Securities Securities - Prices Investments - Mathematical models Stock exchanges - Mathematical models Electronic books.
Lingua di pubblicazione	Inglese
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Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references (p. 183-195) and index.
Nota di contenuto	Introduction -- Trading mechanisms -- The roll model of trade prices -- Univariate time-series analysis -- Sequential trade models -- Order flow and the probability of informed trading -- Strategic trade models -- A generalized roll model -- Multivariate linear microstructure models -- Multiple securities and multiple prices -- Dealers and their inventories -- Limit order markets -- Depth -- Trading costs : retrospective and comparative -- Prospective trading costs and execution strategies. Introduction -- Trading mechanisms -- The roll model of trade prices -- Univariate time series analysis -- Sequential trade models -- Order flow and the probability of informed trading (PIN) -- Strategic trade models -- A generalized roll model of trade prices -- Multivariate linear microstructure models -- Multiple securities and multiple prices -- Dealers and their inventories -- Limit order markets -- Depth --

Trading costs : retrospective and comparative -- Prospective trading costs and execution strategies.

Sommario/riassunto

1. Introduction. 2. Trading Mechanisms. 3. The Roll Model of Trade Prices. 4. Univariate Time-Series Analysis. 5. Sequential Trade Models. 6. Order Flow And The Probability of Informed Trading. 7. Strategic Trade Models. 8. A Generalized Roll Model. 9. Multivariate Linear Microstructure Models. 10. Multiple Securities and Multiple Prices. 11. Dealers and Their Inventories. 12. Limit Order Markets. 13. Depth. 14. Trading Costs: Retrospective and Comparative. 15. Prospective Trading Costs and Execution Strategies