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Edizione	[2nd ed.]
Descrizione fisica	1 online resource (209 p.)
Disciplina	332.64
Soggetti	Securities Securities - Prices Investments - Mathematical models Stock exchanges - Mathematical models
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 (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.

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