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Altri autori (Persone)	BakerH. Kent <1944-> (Harold Kent) KiymazHalil <1964->
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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