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Market Microstructure and Nonlinear Dynamics Gilles Dufrénot, Fredj Jawadi, Waël Louhichi, 2014-07-14 This book discusses market microstructure environment within the context of the global financial crisis In the first part the market microstructure theory is recalled and the main microstructure models and hypotheses are discussed The second part focuses on the main effects of the financial downturn through an examination of market microstructure dynamics In particular the effects of market imperfections and the limitations associated with microstructure models are discussed Finally the new regulations and recent developments for financial markets that aim to improve the market microstructure are discussed Well known experts on the subject contribute to the chapters in the book A must read for academic researchers students and quantitative practitioners Institutional Investor Study Report of the Securities and Exchange Commission United States.

Congress House. Committee on Interstate and Foreign Commerce, 1971 Advances in Quantitative Analysis of Finance and Accounting Cheng F. Lee, 2004 These volumes are an annual publication designed to disseminate developments in the quantitative analysis of finance and accounting back cover of volume 1 Assessing the Regulatory, Economic, and Market Implications of the Dodd-Frank Derivatives Title United States. Congress. House. Committee on Financial Services, 2011

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