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Market Microstructure 1

Microstructure of financial markets

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"An Optimization-Based Framework for Automated Market-Making" (CRCS Lunch Seminar) CRCS Lunch Seminar (Monday, March 21, 2011) Speaker: Yiling Chen, SEAS Harvard Title: An Optimization-Based Framework ...

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Smarter Market Making: Predicting Underlyings From Market Microstructure Options traders are continually pushing the boundaries of their front end trading systems and looking for new and innovative ways ...

2018 Crypto Valley Conference: Market Microstructure and Order Book Dynamics in Cryptocurrency Ex. The 2018 Crypto Valley Conference in collaboration with Lucerne University of Applied Sciences and Arts has invited leading ...

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Basics of Market Microstructure

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