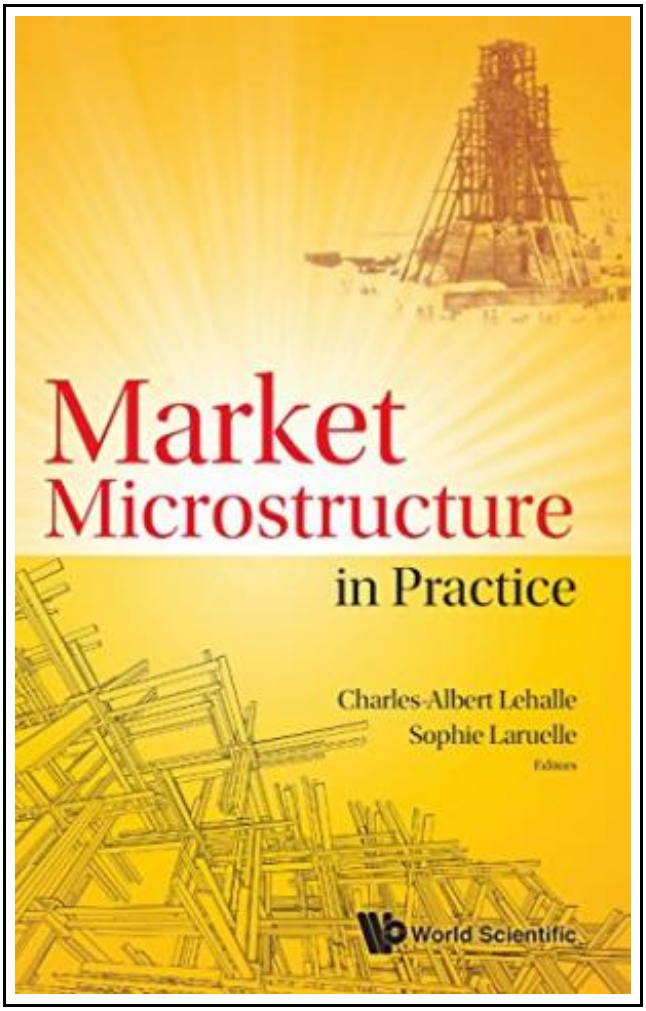
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Reviews

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(Valentin Thompson)

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World Scientific Publishing Co Pte Ltd. Hardback. Book Condition: new. BRAND NEW, Market Microstructure in Practice, Charles-Albert Lehalle, Sophie Laruelle, Market Microstructure in Practice comments on the consequences of Reg NMS and MiFID on market microstructure. It covers changes in market design, electronic trading, and investor and trader behaviors. The emergence of high frequency trading and critical events like the "Flash Crash" of 2010 are also analyzed in depth. Using a quantitative viewpoint, this book will help students, academics, regulators, policy makers, and practitioners understand how an attrition of liquidity and regulatory changes can impact the whole microstructure of financial markets. A mathematical Appendix details the quantitative tools and indicators used through the book, allowing the reader to go further on his own.

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