

Empirical Market Microstructure: The Institutions, Economics, And Econometrics Of Securities Trading By Joel Hasbrouck

By Joel Hasbrouck

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My primary area of research is market microstructure (the
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which I Professor Joel Hasbrouck

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The aim of the present article is to assess the empirical effects of market microstructure based on intraday bid and ask quotes in institutions and the existing Empirical Market Microstructure: The Institutions, Economics, and Econometrics of Securities Trading by Joel Hasbrouck Oxford University Press |