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Cambridge, MA May 6, 2005. This was prepared for the Luncheon Address on May 6, 2005 at the Market

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Microstructure Meeting of the National Bureau of Economic Research in Cambridge ...

Market microstructure - Wikipedia

Market Microstructure Martin Sewell Department of Computer Science University College London 2007

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Market Microstructure Theory [Maureen O'Hara] on Amazon.com. *FREE* shipping on qualifying offers. Written by one of the leading authorities in market microstructure research, this book provides a comprehensive guide to the theoretical work in this important area of finance.

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