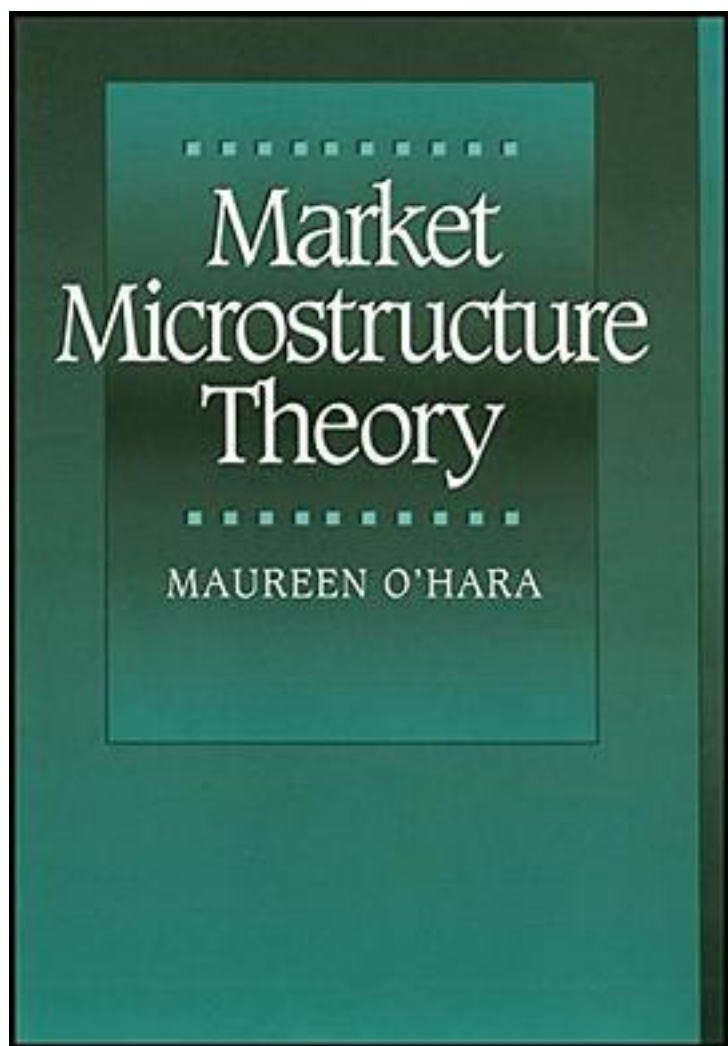


Market Microstructure Theory



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著者:Maureen O'Hara

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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. After an introduction to the general issues and problems in market microstructure, the book examines the main theoretical models developed to address inventory-based issues. There is then an extensive examination and discussion of the information-based models, with particular attention paid to the linkage with rational expectations model and learning models. The concluding chapters are concerned with price dynamics and with applications of the various models to specific microstructure problems including: - Liquidity. - Multi-market trading. - Market structure. - Market Design. Market Microstructure Theory includes extensive appendices developing Bayesian learning and the rational expectations framework.

作者介绍:

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标签

金融

Market-microstructure

经济/金融学

Microstructure

市场结构

Theory

Market

经济学

评论

Quite difficult to understand

英语还是不如母语读得快啊...

a must read for introduction. but a bit outdated.

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书评

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