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### Market microstructure - Wikipedia

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theoretical literature in market microstructure. Harris (1999) provides a general conceptual overview of trading and the organization of markets in his text, but his focus is not on the academic literature. Lyons (2000) examines the market microstructure of foreign exchange markets.

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Harris, Larry, Trading and Exchanges, Market Microstructure for Practitioners, Oxford University Press, 2003. (Main text for the course) Harris, Larry, Trading and Electronic Markets: What Investment Professionals Need to Know, CFA, Research Foundation Publications, 2015.

Professor Larry Harris's USC Home Page

Market Microstructure It is the branch of nancial economics that investigates trading and organization of markets. I The book presents the economics of market microstructure in simple English. RK Trading and Exchanges December 21, 2013 8 / 246

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Market microstructure is the area of financial economics that concerns trading and market structure, market rules and fairness, success and failure, and how the design of the market affects the exchange of assets, price formation, and price discovery.

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Market Microstructure: A Survey\* - Computer Science

Maureen O'Hara defines market microstructure as "[...] the study of the process and outcomes of exchanging assets under explicit trading rules. While much of economics abstracts from the mechanics of trading, microstructure literature analyzes how specific trading mechanisms affect the price formation process."

Trading and Exchanges - Hardcover - Larry Harris - Oxford ...

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TRADING AND EXCHANGES: Market Microstructure for Practitioners

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He has written extensively about trading rules, transaction costs, and market regulations. His introduction to the economics of trading, TRADING AND EXCHANGES: Market Microstructure for Practitioners (Oxford University Press: 2003), is widely regarded as a "must read" for entrants into the securities industry.

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