



# Empirical Market Microstructure: The Institutions, Economics, and Econometrics of Securities Trading

*Joel Hasbrouck*

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## **Empirical Market Microstructure: The Institutions, Economics, and Econometrics of Securities Trading** Joel Hasbrouck

The book discusses the mechanisms by which securities are traded, as well as examining economic models of asymmetric information, inventory control, and cost-minimizing trading strategies.

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