



Market Microstructure in Practice

Charles-Albert Lehalle, Sophie Laruelle

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Market Microstructure in Practice comments on the consequences of Reg NMS and MiFID on market microstructure. It covers changes in market design, electronic trading, and investor and trader behaviors. The emergence of high frequency trading and critical events like the Flash Crash of 2010 are also analyzed in depth. Edited by Charles-Albert Lehalle and Sophie Laruelle, and with contributions from Romain Burgot, Stéphanie Pelin and Matthieu Lasnier, this book uses a quantitative viewpoint to help students, academics, regulators, policy makers, and practitioners understand how an attrition of liquidity and regulatory changes can impact the whole microstructure of financial markets. A mathematical Appendix details the quantitative tools and indicators used throughout the book, allowing the reader to go further on his own.

Readership: Students, academics, researchers, finance professionals, regulators and policy makers interested in public markets, exchange and securities.

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