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Market Microstructure, Ottawa, 2012 "Generational Asset Pricing: Rationalizing Equity Puzzles and Cyclicalit, " (with Alan Guoming Huang and Eric Hughson), 2012, semifinalist for best paper award, FMA Annual Meetings, 2011, presented at the 2012 Canadian Economics Association Conference,

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SEC Speech: Broad Themes in Market Microstructure: May 6 ...

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O'Hara's book is a bit theoretical, but gave a excellent introduction to some classic models. Another school is Hasbrouck's "Empirical market microstructure" which mostly use linear time series model to understand the regularity behind the data. ...

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