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What is MARKET  
MICROSTRUCTURE?  
What does MARKET  
MICROSTRUCTURE  
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~~Microstructure~~

~~Exchange: Angelo  
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**is a Market**  
**Maker? Business**  
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defines market  
microstructure  
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the mechanics of trading, microstructure literature analyzes how specific trading mechanisms affect the price formation process."

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(Blackwell: 1995). Recent research looks at the how ETFs affect market stability, liquidity issues in corporate bond markets, and corporate governance problems in banks.

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New York

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Date Written:

February 28,  
2019. Abstract.

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how a machine  
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algorithm can be  
applied to  
predict and  
explain modern  
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Journal of

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bitcoin.

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economist) -*

*Wikipedia*

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Committee (2015

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Cambridge, Mass

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1995. Australian  
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O'Hara, Maureen.  
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Information and  
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Easley, M

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finance 59 (4),

1553-1583, 2004.

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theory. M

O'hara. Wiley,

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1997. 2927: Microstructure

1997: Price,  
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