Workshop
Trading & Micro structure

"*Focus on High Frequency Market Making*"

Collège de France
(Salle de RdC), 3 rue d'Ulm - 75005 PARIS

9th September 2011, 9h30 - 12h30

Description

The goal of the workshop is to be a forum for confronting viewpoints between practicioners and academics on topics related to developments in the area of market microstructure (limit order books, high frequency trading, optimal trading strategies, market design, competition between trading venues etc...). This is the 3^{rd} editition of the worskhop. For the program of past workshops, see http://atelier-tams.blogspot.com/. Please feel free to participate (no advance registration is needed, just show up on the day of the event if you are interested!).

Program

9h30. Albert Menkveld [VU University Amsterdam and TI Duisenberg School of Finance]. *High Frequency Trading and the New-Market Makers.*

10h30. Rama Cont [Columbia and Paris 6 Universities], joint work with A. De Larrard. *Price dynamics in limit order markets: Linking volatility with order flow.*

11h30. Olivier Guéant [Paris 7 University], joint work with J. Fernandez-Tapia and C.A. Lehalle. *Dealing with the Inventory Risk.*

Contacts

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RESEARCH INITIATIVE
Trading & Microstructure

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