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Financial Markets Tick by Tick Insights in Financial Markets Microstructure Edited by Pierre Lequeux  
"Financial Markets Tick by Tick is an in-depth and unique collection of analyses of the behaviour of the financial markets at the micro level. Its publication is particularly timely, given the current period of high volatility in the financial markets. LIFFE are proud to be associated with a text which features so many leading quantitative analysts, risk managers, academics and experts in this highly specialized field." Brian Williamson Executive Chairman, LIFFE The editor has brought together some of the acknowledged experts in the field to contribute on a subject of great timeliness across the finance sector. One could go as far as to say we are experiencing a renaissance in terms of how market players work on a day-to-day basis due to the high intra-day volatility of financial markets and the greater emphasis put on risk management. This book will provide essential reading matter for all those using high frequency data, in both the practitioner and academic markets alike.

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