

## Econophysics Of Order Driven Markets

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In most order driven market models such as [1, 8, 18], and in some order book models as well (e.g. [21]), a time step in the model is an arbitrary unit of time during which many events may happen. We may call that clock aggregated time.

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Econophysics is a heterodox interdisciplinary research field, applying theories and methods originally developed by physicists in order to solve problems in economics, usually those including uncertainty or stochastic processes and nonlinear dynamics. Some of its application to the study of financial markets has also been termed statistical finance referring to its roots in statistical physics. Econophysics is closely related to social physics.

## **Econophysics - Wikipedia**

In an order-driven market, trades are based on buyers' and sellers' requirements, with their desired bid and ask prices and the number of shares they want to trade put on display.

## **Order Driven Market Definition - Investopedia**

The order-driven market displays all of the bids and asks, while the quote-driven market focuses only on the bids and asks of market makers and other designated parties.

## **Quote-Driven vs. Order-Driven Markets: The Difference**

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- (with Alex Schied and Alla Slynko) Exponential resilience and decay of market impact. *Econophysics of Order-driven Markets*, Springer 225-236 (2011).
- (with Alex Schied and Alla Slynko) Transient linear price impact and Fredholm integral equations. *Mathematical Finance* 22(3), 445-474, (2012).

## **Jim Gatheral - Baruch MFE Program**

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