



High Frequency Trading and Limit Order Book Dynamics

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This book brings together the latest research in the areas of market microstructure and high-frequency finance along with new econometric methods to address critical practical issues in these areas of research. Thirteen chapters, each of which makes a valuable and significant contribution to the existing literature have been brought together, spanning a wide range of topics including information asymmetry and the information content in limit order books, high-frequency return distribution models, multivariate volatility forecasting, analysis of individual trading behaviour, the analysis of liquidity, price discovery across markets, market microstructure models and the information content of order flow. These issues are central both to the rapidly expanding practice of high frequency trading in financial markets and to the further development of the academic literature in this area. The volume will therefore be of immediate interest to practitioners and academics.

This book was originally published as a special issue of *European Journal of Finance*.



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