

MOOC
Practical Introduction to Market
Microstructure
Bibliography

Books I would recommend for further investigating Market Microstructure

Best introduction on exchanges I recommend to everyone

- “Who Gets What and why: The New Economics of Matchmaking and Market Design” by Roth (2015)

Oldest but very nice book from an economist

- “Market Microstructure theory” by O’Hara (1998)

Nice classical book not technical

- “Trading and Exchanges: Market Microstructure for Practitioners” by Harris (2002)

Great book with all key economic concepts very well presented

- “Empirical Market Microstructure” by Hasbrouck (2007)

Recent book with an economic view point

- “Market Liquidity: Theory, Evidence, and Policy” by Foucault, Panago, and Roell (2013)

Very good and easy to read book by my friend Charles-Albert

- “Market Microstructure in practice” by Lehalle, Laruelle, Burgot, Lasnier and Pelin-Sureau (2013 and 2018)

Advanced and recent book for quant readers

- “Trades, Quotes and Prices” by Bouchaud, Bonart, Daunier and Gould (2018)