# MOOC Practical Introduction to Market Microstructure Bibliography





CHAIRE ÉQUATIONS AUX DÉRIVÉES PARTIELLES ET APPLICATIONS

Books I would recommend for further investigating Market Microtructure

## 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)