

FEATURES ANALYSIS OF A LIMIT ORDER BOOK

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MAIN POINT

WHAT IS A LIMIT ORDER BOOK (LOB)?

- or as a list containing multiple points
- alternatively, you may want a few main points appearing one by one. . .

- FIRST POINT

- FIRST POINT
- SECOND POINT

- FIRST POINT
- SECOND POINT
- THIRD POINT

A FRAMEWORK TO STUDY THE EVOLUTION OF A LOB

DISTRIBUTION OF ORDER SIZES

ORDER FLOW IMBALANCE

Numbered list:

1. First item
2. Second item
3. Third item

Tables can be included with the `\misc{}` command:

Treatments	Response 1	Response 2
Treatment 1	0.0003262	0.562
Treatment 2	0.0015681	0.910
Treatment 3	0.0009271	0.296

Figures can also be included with the `\misc{}` command:

A light gray rectangular box with a thin black border. Inside the box, the word "Placeholder" is centered at the top in a black serif font. Below it is a horizontal line, and below the line is the word "Image", also centered and in the same black serif font.

Placeholder

Image



THANK YOU

SOURCES

- ciao belli