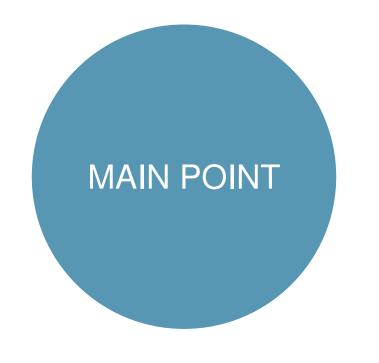
FEATURES ANALYSIS OF A LIMIT ORDER BOOK

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WHAT IS A LIMIT ORDER BOOK (LOB)? alternatively, you may want a few main points appearing one by one...

or as a list containing multiple points

• FIRST POINT

FIRST POINTSECOND POINT

FIRST POINTSECOND POINTTHIRD POINT

A FRAMEWORK TO STUDY THE EVOLUTION OF A LOB

DISTRIBUTION OF ORDER SIZES

ORDER FLOW IMBALANCE

Numbered list:

2. Second item

3. Third item

1. First item

Tables can be included with the $\mbox{\sc misc} \{\}$ 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 $\mbox{\sc misc} \{\}$ command:

Placeholder Image



SOURCES

• ciao belli