

References

- Sirignano, J and Cont, R (2019) <u>Universal Features of Price Formation in Financial Markets: Perspectives From Deep Learning, Quantitative Finance</u> Vol. 19, No. 9, 1449-1459.
- Cont, Rama and Cucuringu, Mihai and Xu, Renyuan and Zhang, Chao (2022)
 <u>Tail-GAN: Learning to Simulate Tail Risk Scenarios</u>.
 http://dx.doi.org/10.2139/ssrn.3812973
- Felix Prenzel, Rama Cont, Mihai Cucuringu, Jonathan Kochems
 (2022) <u>Dynamic Calibration of Order Flow Models with Generative</u>
 <u>Adversarial Networks, ICAIF '22: 3rd ACM International Conference on AI in Finance</u>, November 2022, pages 446--453.
- R Cont, Wei Xiong (2023) <u>Dynamics of Market Making Algorithms in Dealer Markets: Learning and Tacit Collusion</u>, Mathematical Finance.
- R Cont, Wei Xiong (2021) <u>Interactions of market making algorithms: a study on perceived collusion</u>, ICAIF '21: Proceedings of the Second ACM International Conference on AI in Finance.

Based on collaboration with



Renyuan XU



Justin SIRIGNANO



Chao ZHANG



Wei XIONG



Mihai CUCURINGU



Milena VULETIC



