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Team 3 – Project Proposal

- We are doing an empirical analysis of the microstructure data of TSLA on 26/4/2022. The stock plummeted after the Twitter Board approves Musk's \$44 Billion acquisition of the company. We are performing a study of the liquidity measures by computing the spread measures and the intra-day liquidity dynamics.
- Volatility measures using the tick level intraday data
- We implement the Not decided yet(Limit Order Book simulation in the Zero Intelligence Model) and implement a trading strategy in SHIFT