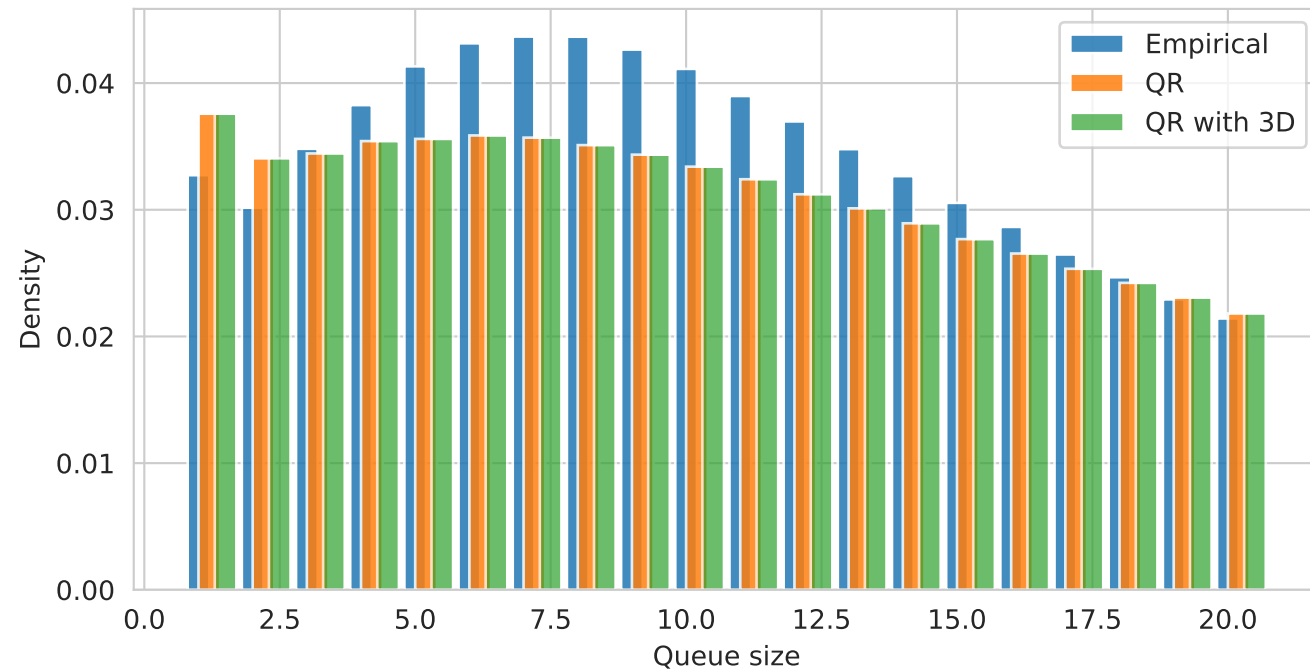Best ask queue size (Q_1) — Best bid queue size (Q_{-1})

Legend: Empirical, QR, QR with 3D. Axes: Queue size (x), Density (y).