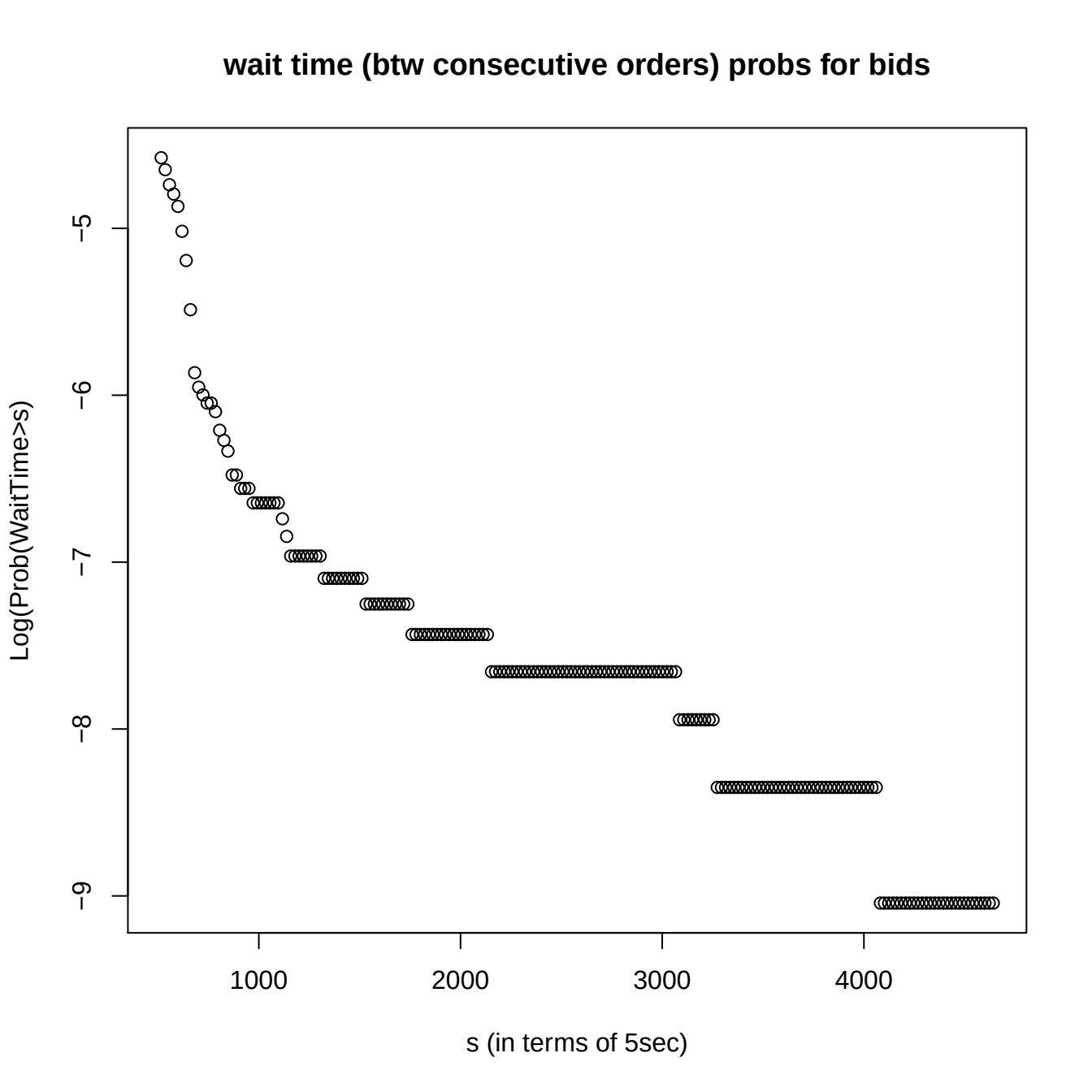
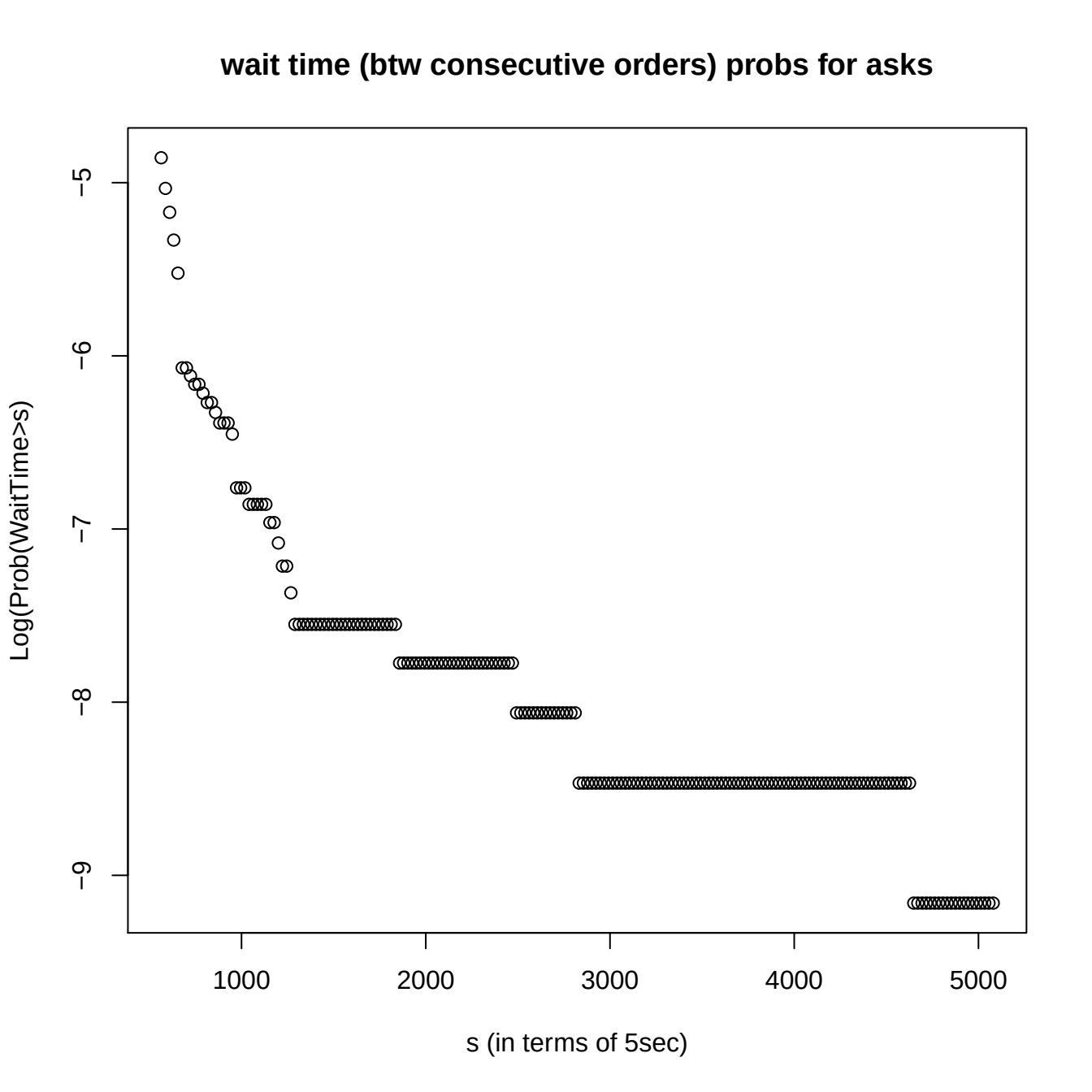

wait time (btw consecutive orders) probs for bids
Log(Prob(WaitTime>s))
−5
−6
−7
−8
−9
1000
2000
3000
4000
s (in terms of 5sec)


wait time (btw consecutive orders) probs for asks
Log(Prob(WaitTime>s))
−5
−6
−7
−8
−9
1000
2000
3000
4000
5000
s (in terms of 5sec)