

On "Optimal auction duration: A price formation viewpoint"  
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## Contents

<b>1</b>	<b>Introduction</b>	<b>2</b>
<b>2</b>	<b>Mathematical and Model Setup</b>	<b>2</b>
<b>3</b>	<b>Optimization Problem</b>	<b>2</b>
<b>4</b>	<b>Solutions</b>	<b>2</b>
<b>5</b>	<b>Numerical Simulations</b>	<b>2</b>
<b>6</b>	<b>Conclusion</b>	<b>2</b>

# **1 Introduction**

[2] [1] [3]

## **2 Mathematical and Model Setup**

## **3 Optimization Problem**

## **4 Solutions**

## **5 Numerical Simulations**

## **6 Conclusion**

## References

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- [2] Jusselin Paul, Mastrolia Thibaut, and Rosenbaum Mathieu. Optimal auction duration: A price formation viewpoint. *Operations Research*, 69(6):1734–1745, 2021.
- [3] Steven E Shreve et al. *Stochastic Calculus for Finance II: Continuous-Time Models*, volume 11. Springer, 2004.