

Assignment 9

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Problem 1

See my implementations in `monte/assignment9/order_book_dynamics.py`, with comments in the code explaining the different implementations. I don't include the graphs here, but it is instructive to play around with the parameters to see what the resulting limit order books look like after a while. It's informative to vary σ^2 for the `MidNormalLimitMDP` for a fixed λ .