lambda – transaction cost

mu – book size

increasing params decreases both.

50 , 1/100 20M, 20M, 11M

50,1/300 62M, 62M, 33M – sr 2

60, 1/300 61M, 61M, 32M

90, 1/300 57M, 57M, 23M

10, 1/1000 220M, 220M, 170M

90, 1/250 48M, 48M, 20M

100, 1/250 47M, 47M, 18M

110, 1/300 55M, 55M, 20M

30,1/300 64M, 64M, 40M