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Market Liquidity -- Theory and Empirical Evidence. Dimitri Vayanos, Jiang Wang. NBER Working Paper No. 18251. Issued in July 2012. NBER Program(s):Asset

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The authors draw on a vast body of theoretical insights and empirical findings on security price formation that have accumulated in the last thirty years, and have come to form a well-defined field within financial economics known as "market microstructure." Focusing on liquidity and price discovery, they analyze the tension between the two, pointing out that when price-relevant information reaches the market through trading pressure rather than through a public announcement, liquidity suffers.

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