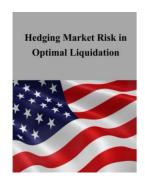
Find eBook

HEDGING MARKET RISK IN OPTIMAL LIQUIDATION (PAPERBACK)



Createspace Independent Publishing Platform, United States, 2015. Paperback. Condition: New. Language: English. Brand New Book ***** Print on Demand *****. Financial institutions commonly face the risk that large trades will exe-cute at unfavorable prices due to price impact e?ects from insuÿcient market liquidity. A typical method to manage these price impact e?ects is to split a given order into smaller pieces and to trade these pieces sequentially over time. Such a strategy, however, is exposed to market risk. Unlike price...

Download PDF Hedging Market Risk in Optimal Liquidation (Paperback)

- Authored by Office of Fi Department of the Treasury
- Released at 2015



Filesize: 8.68 MB

Reviews

This publication is definitely worth buying. It can be loaded with wisdom and knowledge I am easily could possibly get a satisfaction of looking at a composed publication.

-- Rhiannon Steuber

Very helpful to all type of individuals. It really is rally interesting throgh looking at time. Its been designed in an extremely basic way which is just soon after i finished reading this pdf through which basically modified me, change the way i believe.

-- Tyshawn Brekke

The publication is easy in read through preferable to fully grasp. It is writter in simple phrases instead of hard to understand. You will not sense monotony at at any moment of your respective time (that's what catalogs are for concerning if you request me).

-- Kevin Bergstrom Sr.