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Volume Imbalance And Algorithmic Trading Alvaro Cartea A.cartea@ucl.ac.uk University College London Joint Work With Ryan Donnelly, EPFL Sebastian Jaimungal, University Of Toronto December, 2014 1/59. Outline I The Limit Order Book. I Volume 2th, 2024

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DB Successfully Asserted That Algorithm-generated Trading Is Lower Cost And Highly Sensitive To Fee Reductions And, Therefore, Could Receive Quantity Discounts.³ The Fee Rebate Program Also Subsidized The Investment In Costly Technology, Encouraging More Investors To Automate And Boosting 1th, 2024

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