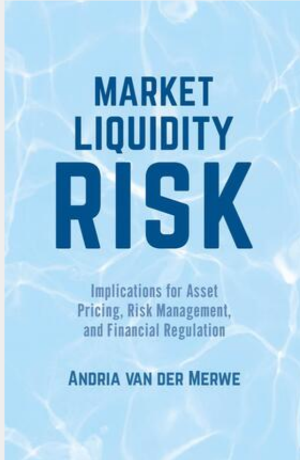
van der Merwe

Market Liquidity Risk

Implications for Asset Pricing, Risk Management and Financial Regulation

Andria van der Merwe provides a thorough guide to the critical tools needed to navigate liquidity markets and value security pricing in the presence of market frictions and information asymmetries. This is essential reading for anyone with a current or future interest in liquidity models, market structures, and trading mechanisms.



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