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Market Liquidity|Theory and Empirical Evidence Dimitri Vayanos LSE, CEPR and NBER d.vayanos@lse.ac.uk Jiang Wang MIT, CAFR and NBER wangj@mit.edu May 5, 2012? Abstract In this paper we survey the theoretical and empirical literature on market liquidity. We organize both literatures around three basic questions: (a) how to measure illiquidity, (b)

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What does the theory tell us about high-frequency competition and market liquidity? A market is said to be liquid if there are many buyers and sellers,

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and transaction costs are low. In the particular case of a stock market, a liquid market is characterised by easy transactions in a stock, without causing a significant price change.

### **Competition among high-frequency traders and market liquidity**

On balance, the theory and evidence imply that traders supply liquidity to rather than exploit predictable trades in resilient markets.

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The determinants of ETF liquidity: Theory and evidence from European markets ANNA CALAMIA LAURENT DEVILLEy FABRICE RIVAz January 2014 Preliminary version - Do not circulate Abstract Despite the importance ETFs have recently gained, little is known about their liquidity.

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