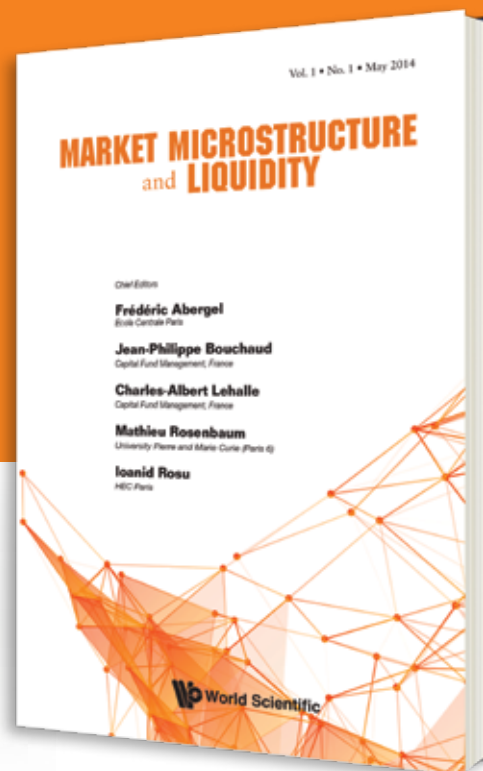


Market Microstructure and Liquidity (MML)



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**Call for
Papers**

Market Microstructure and Liquidity has been created from the strong belief of the managing editors that a deep understanding of market microstructure requires academic and practitioner approaches to the topic to be brought together. This idea has been largely confirmed by the success of the biennial conference, "Market Microstructure, Confronting Many Viewpoints", which was inaugurated in Paris in 2010.

The aim of the journal is to become the leading forum on market microstructure related issues (in a very broad sense): market design, regulation, high frequency trading, statistics of high frequency data, order books dynamics and liquidity effects at every time scale, intraday derivatives hedging and portfolio management.

One of the main goals of *Market Microstructure and Liquidity* is to bridge the gap between academia and industry on these topics. Hence, the editorial board of the journal consists of top academic researchers from at least five different communities (economics, financial mathematics, econometrics, statistics and econophysics), together with an industry advisory board, which consists of practitioners from some of the most important investment banks, hedge funds and exchanges, and regulators from international agencies. We believe the role of an industry advisory board is crucial in identifying the important and challenging research topics.

We encourage authors to submit their work on these topics to *Market Microstructure and Liquidity*. Papers can be theoretical, empirical, or both. Our goal is to provide them fair reviews without following any community standards.

To be accepted for publication, a paper should simply meet at least one of the two following criteria:

- Improve our knowledge on market microstructure significantly;
- Provide relevant and innovative new tools for market practitioners.

We look forward to receiving submissions for *Market Microstructure and Liquidity*.

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