

Information And Learning In Markets: The Impact Of Market Microstructure By Xavier Vives

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Xavier Vives. From Wikipedia, the free work has studied incomplete information economies and the mechanisms of information aggregation and transmission in markets

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Vives, Xavier INFORMATION AND LEARNING IN MARKETS : THE IMPACT OF MARKET MICROSTRUCTURE Princeton, NJ: Princeton University Press, 2008. First Printing. 8vo.

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7 Dynamic Information Aggregation In chapters 1 5 we considered static models. However, information revelation has important dynamic implications as we saw in

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