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Dimitri Vayanos LSE,
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Jiang Wang MIT, CAFR
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three basic questions:

(a) how to measure

illiquidity, (b)

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The trading mechanism

in Period 1 is that

liquidity suppliers

submit a demand

function and liquidity

demanders submit a

market order, i.e. a

price-inelastic demand

function. Restricting

liquidity demanders to

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trade by market order

is without loss of

generality: they do not

need to condition their

demand on price

because they know all

information available in

Period 1.

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predictable order, and

present relevant

empirical evidence by

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time of large and

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Fund (USO), the largest

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