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Liquidity Risk and Investor Behaviour: Issues, Data and Models

Presented at an AMF Scientific Advisory Board meeting, this article, written by Serge Darolles (Member of the Scientific Advisory Board) presents the results of a statistical study of client behaviour and the impact of this behaviour on a fund's exposure to liquidity risk.

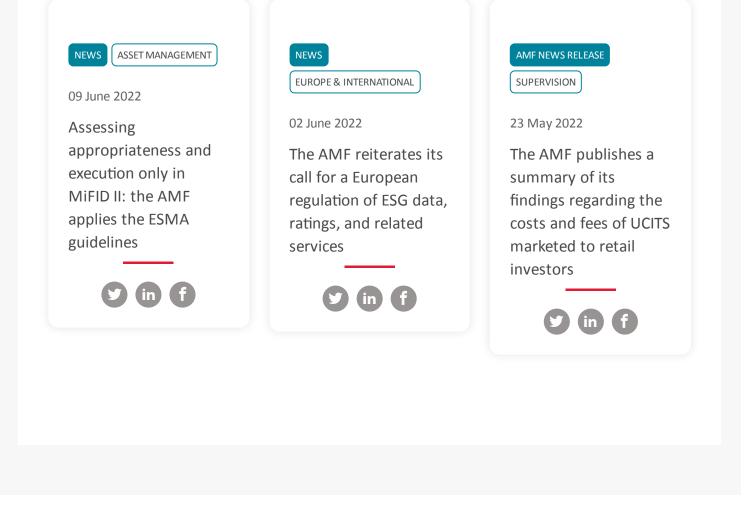
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