AUTORITÉ DES MARCHÉS FINANCIERS

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Study of a new market model: AHEAD

This study presents an academic research conducted jointly by Mathieu Rosenbaum (professor and holder of the "Analytics and Models for Regulation" Chair at Ecole Polytechnique), Thibaut Mastrolia (Ecole Polytechnique), Joffrey Derchu (Ecole Polytechnique) and Philippe Guillot (AMF Markets Directorate) on an innovative model for order-matching on electronic markets.

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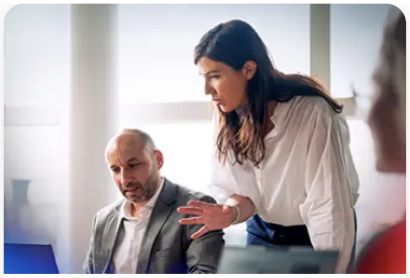

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Head of publications: The Executive Director of AMF Communication Directorate. Contact: Communication Directorate – Autorité des marches financiers 17 place de la Bourse – 75082 Paris cedex 02