



# FMSP Lectures

Frédéric Abergel  
(École Centrale Paris)

## Limit order books

January 26 (Monday) 13:00 ~ 17:00,  
January 27 (Tuesday) 13:00 ~ 16:20,  
January 28 (Wednesday) 12:00 ~ 16:00  
Room 126

### Abstract:

In this series of lectures, I will present results pertaining to the empirical properties, mathematical modeling and analysis of limit order books, an object that is now central in modern financial markets. Part of the lectures will be devoted to a survey of the quantitative finance and financial mathematics literature on the subject. I will also present some rather recent results related to the long time behaviour and stationarity of the limit order book.