THE CROSS SECTION AND TIME SERIES OF AGGREGATE STOCK MARKET LIQUIDITY. Edition No. 1

Description: Recent mortgage crisis provides serious example of dire situations that can occur when liquidity is dried up. Starting from the 1980s, liquidity research started to examine individual assets. Only recently, it has become clear that liquidity is a market-wide phenomena. Yet there is little consensus about how time-series and cross-sectional variations in market liquidity behave, what determines these variations. This book, therefore, shifts focus from the notion of liquidity as a fixed property of an individual security to a macro concept by taking a first step towards documenting cross-sectional heterogeneity in the time-series variations of liquidity. Aside from examining liquidity behavior by using the most recent eleven-year daily liquidity data, this book explains some of the most important underlying factors affecting liquidity and their cross-sectional variations. The analysis should help shed light on this new and changing financial environment, and is especially useful to finance professionals, scholars, regulators, or investors who consider taking liquidity in developing their trading strategies.

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