



Strategic Trading in Illiquid Markets: 553 (Lecture Notes in Economics and Mathematical Systems)

Burkart Mönch

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This volume considers trading strategies in illiquid markets from three perspectives. The first chapter presents an innovative approach to investigate the interactions between the trading activities of a large investor, the stock price, and liquidity. The framework generalizes existing models by introducing a stochastic liquidity factor. The flexibility of the framework is illustrated by an application that deals with the pricing of a liquidity derivative. The second chapter focuses on a new pragmatic approach to determine optimal liquidation strategies if an investor uses market orders to unwind large security positions in an illiquid market. The third chapter devotes special attention to iceberg orders. It presents a parsimonious framework that allows to analyze the rationale for the use of this order type by assessing the costs and benefits of this trading instrument.

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