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References & Citations

NASA ADS

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Microstructure

Adaptive Expectations, **Confirmatory** Bias, and **Informational Efficiency**

Gani Aldashev, Timoteo Carletti, Simone Righi

(Submitted on 26 Sep 2010)

We

study

the

informational

efficiency

of a

market

with a

single

traded

asset.

The

price