



Market Liquidity Risk: Implications for Asset Pricing, Risk Management, and Financial Regulation

Andria van der Merwe

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What is market liquidity? How can market liquidity be priced and managed? Understanding liquidity in the marketplace is no simple task but understanding the implications in the increasing complex financial systems is important to navigating the inevitable swings that occur. Andria van der Merwe's book offers an analytic, though accessible explanation of the impact that liquidity has on the normal functioning of markets. Van der Merwe begins with a brief historical overview of trading, liquidity, and financial markets before segueing into a look at major crises and how liquidity is affected by changing market dynamics. Van der Merwe builds on insights from microstructure theory to evaluate events of liquidity crises in light of the impact they have on the normal functioning of markets. She presents a framework of liquidity adjusted pricing for fixed income and credit-related securities like credit default swaps. The book also showcases the interactions between liquidity and credit, as well as the relationship between liquidity in stable and unstable markets. To conclude, a blueprint is offered for dealing with expected market liquidity issues in asset pricing and risk management.

Andria van der Merwe provides a thorough guide to the critical tools needed to navigate liquidity markets and value security pricing in the presence of market frictions and information asymmetries. This is essential reading for anyone with an interest in liquidity models, market structures, and trading mechanisms.

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