# Green Journals

International Approved Journals

## Journal Information

| | |
|---|---|
| **Journal Title** | Market Microstructure and Liquidity |
| **Publisher** | World Scientific |
| **ISSN** | 2382-6266 |
| **E-ISSN** | 2424-8037 |
| **Database** | ABDC |
| **Domain** | Life Sciences, Physical Sciences, Social Sciences |

## Classification History

| Year | A+ | A | B | C |
|---|---|---|---|---|
| **2026** | | | ✓ | |
| **2025** | | | ✓ | |
| **2024** | | | ✓ | |
| **2023** | | | | |
| **2021/2022** | | | ✓ | |
| **2020** | | | ✓ | |
| **2019** | | | ✓ | |
| **2018** | | | | |

**Classification:** The table above shows all journal classifications recorded for each classification year in the Green Journals database. A journal may have more than one classification in the same year.

## Recent Articles

**A Bayesian Viewpoint on the Price Formation Process**
2020-12 Vol. 06 Issue 01n04
Authors: Joffrey Derchu
DOI: 10.1142/s2382626620500100

**A Single Queue Reactive Hawkes Model for the Order Flow**
2020-12 Vol. 06 Issue 01n04
Authors: Peng Wu, Marcello Rambaldi, Jean-François Muzy et al.
DOI: 10.1142/s2382626620500136

**Optimal Incentives in a Limit Order Book: A SPDE Control Approach**
2020-12 Vol. 06 Issue 01n04
Authors: Bastien Baldacci, Philippe Bergault
DOI: 10.1142/s2382626620500124

**Author Index VOLUME 6 (2020)**
2020-12 Vol. 06 Issue 01n04
DOI: 10.1142/s2382626620990014

**Adaptive Trading Strategies Across Liquidity Pools**
2020-12 Vol. 06 Issue 01n04
Authors: Bastien Baldacci, Iuliia Manziuk
DOI: 10.1142/s2382626620500082

**Evidence of Crowding on Russell 3000 Reconstitution Events**
2020-12 Vol. 06 Issue 01n04
Authors: Alessandro Micheli, Eyal Neuman
DOI: 10.1142/s2382626620500094

**Spot Arbitrage in FX Market and Algorithmic Trading: Speed is Not of the Essence**
2020-12 Vol. 06 Issue 01n04
Authors: Soheil Mahmoodzadeh, Michael C. Tseng
DOI: 10.1142/s2382626620500112

**LOB Modeling Using Hawkes Processes with a State-Dependent Factor**
2020-12 Vol. 06 Issue 01n04
Authors: Emmanouil Sfendourakis, Ioane Muni Toke
DOI: 10.1142/s2382626620500148

**Order Exposure and Liquidity Coordination: Does Hidden Liquidity Harm Price Efficiency?**
2019-12 Vol. 05 Issue 01n04
Authors: Gökhan Cebiroğlu, Nikolaus Hautsch, Ulrich Horst
DOI: 10.1142/s2382626620500021

**A Note on Almgren–Chriss Optimal Execution Problem with Geometric Brownian Motion**
2019-12 Vol. 05 Issue 01n04
Authors: Bastien Baldacci, Jerome Benveniste
DOI: 10.1142/s2382626620500057