

October 14, 2013  
KAP 414  
2:00 PM – 3:00 PM

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## ***“Effects of Latency”***

Abstract: We discuss some ways to think about latency in asset pricing. We consider a framework involving several scales. We seek to understand how to measure the effect of latency on pricing. We then identify how a dynamically evolving latency can be understood.

This is ongoing work with Andrei Kirilenko.