

Price Discovery in the U.S. Stock Options Market

Yusif E. Simaan (/search?query=&f%5B0%5D=authors%3ASimaan%2C%20Yusif%20E.), Liuren Wu (/search?query=&f%5B0%5D=authors%3AWu%2C%20Liuren)

The Journal of Trading Winter 2008, 3 (1) 68 - 86

DOI: 10.3905/jot.2008.700224

Download PDF | Add to Favorites | Share | Labels | Cite | Alerts



(/content/iijtrade/3/1)

The Journal of Trading Vol 3 Issue 1

(/content/iijtrade/3/1)

Volume 3, Issue 1

Winter 2008 (/content/iijtrade/3/1)

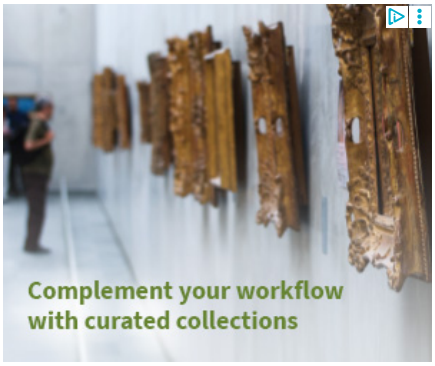
Log in (/openid-connect/sams-sigma/login-redirect?prompt=login&openid_connect_destination=/content/iijtrade/3/1/68) to access this content or Request a Demo (/Request-Demo)

Log in (/openid-connect/sams-sigma/login-redirect?prompt=login&openid_connect_destination=/content/iijtrade/3/1/68)

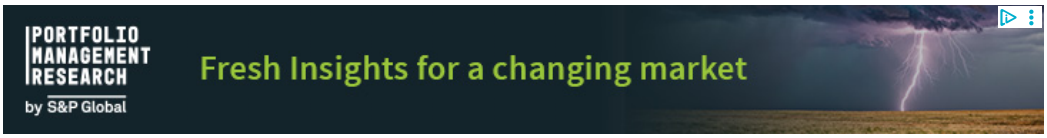
Request a Demo (/Request-Demo)

Related Articles +

Article Topics +







LOCATIONS

New York

41 Madison Avenue
20th Floor
New York, NY 10010
646 931 9045

London

One London Wall
London, EC2Y 5EA
0207 139 1600

Hong Kong

Level 3 Three Exchange Square
8 Connaught Place
Central Hong Kong

EXPLORE OUR RESEARCH

By Topic

Portfolio Management in Theory and Practice (/topic/portfolio-management-theory-and-practice)

Quantitative Finance (/topic/quantitative-finance)

Economics and Financial History (/topic/economics-and-financial-history)

Risk Management in Theory and Practice (/topic/risk-management-theory-and-practice)

Asset Classes (/topic/asset-classes)

Regulation, Taxation, Governance, and Compliance (/topic/regulation-taxation-governance-and-compliance)

By Journal

Portfolio Management (/content/iijpormgmt)

Financial Data Science (/content/iijjfds)

Impact & ESG Investing (/content/pmrjesg)

Fixed Income (/content/iijfixinc)

Investing (/content/iijinvest)

Derivatives (/content/iijderiv)

Alternative Investments (/content/iijaltinv)

Retirement (/content/iijretire)

Wealth Management (/content/iijwealthmgmt)

Beta Investment Strategies (/content/iijindinv)

Structured Finance (/content/iijstrfin)

Trading (/content/iijtrade)

Private Equity (/content/iijpriveq)

Snapshots (/snapshots)

© 2026 With Intelligence Ltd (https://withintelligence.com/) | All material subject to strictly enforced copyright laws.

Cookies (https://www.withintelligence.com/cookies/)

Code of ethics (/code-of-ethics)

Terms & conditions (https://www.withintelligence.com/terms/)

Privacy policy (https://withintelligence.com/privacy/)