

## Price Impact in Financial Markets

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## Price Impact in Financial Markets

**Faculty Member:** [Eduardo Davila](#)

Existing research has identified measures of price impact in financial markets as a key input for calculating the social value of arbitrage. The RA in this project will assist the researchers by reading and summarizing existing literature on how to identify and measure price impact in financial markets, and subsequently implementing these procedures in actual data. Although the goal of the project is not to develop investment strategies, this is an ideal project for students interested in trading and investments.

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Please include in your application: a transcript with relevant coursework, a list with software proficiency levels, and one short paragraph explaining why you are interested in this project.

**Award:** Raj Ramnani

**Tobin Application Link:** [Tobin Application](#)

**Project Type:** Tobin RA

**Project Year:** 2019

**Term:** Fall 2018

**Source URL:** <https://economics.yale.edu/undergraduate/tobin-ra/fall-2018/price-impact-financial-markets>