

1119-60-52

Xin Guo, Zhao Ruan and Lingjiong Zhu* (zhu@math.fsu.edu). *Dynamics of order positions and related queues in a limit order book.*

In this talk, we will present some of our recent progress regarding the limiting behavior of the dynamics of order positions in a limit order book. In particular, we will obtain a fluid limit and study the fluctuations about the fluid limit for the system, as well as the execution time. Some open problems will be discussed. (Received February 03, 2016)