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Stock market information flow: Explanations from market status and information-related behavior

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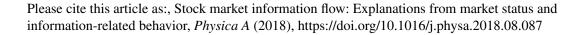
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HIGHLIGHTS

- An order driven artificial stock market is developed.
- Traders are endowed with limited information capacity.
- Different information environment of stock market are considered.
- Trading behavior of investors plays vital role in formation of information flow.

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