Quantitative Finance > Trading and Market Microstructure

# Sequences of Arbitrages

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The goal of this article is to understand some interesting features of sequences of arbitrage operations, which look relevant to various processes in Economics and Finances. In the second part of the paper, analysis of sequences of arbitrages is reformulated in the linear algebra terms. This admits an elegant geometric interpretation of the problems under consideration linked to the asynchronous systems theory. We feel that this interpretation will be useful in understanding more complicated, and more realistic, mathematical models in economics.

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