Stock market manipulation **Манипуляции на фондовом рынке**

1. S. Dolgopolov, “Insider trading and the bid-ask spread: A critical evaluation of adverse selection in market making,” *Capital University Law Review*, vol. 33, 2004, p. 83-180.

2. G. Jiang, P. G. Mahoney and J. Mei, “Market manipulation: A comprehensive study of stock pools,” *Journal of Financial Economics*, vol. 77, 2005, p. 147-170.

3. C. Comerton-Forde and T. J. Putnins, “Measuring closing price manipulation,” *Journal of Financial Intermediation*, vol. 20, 2011, p. 135-158.

4. B. Dubow and N. Monteiro, “Measuring market cleanliness,” *FSA Occasional Papers in Financial Regulation*, vol. 23, 2006.

5. H. Ogut, M. Mete Doganay and R. Aktas, “Detecting stock-price manipulation in an emerging market: The case of Turkey,” *Expert Systems with Applications*, vol. 36, 2009, p. 11944-11949.

6. C. Comerton-Forde and T. J. Putnins, “Pricing accuracy, liquidity and trader behavior with closing price manipulation,” *Experimental Economics*, vol. 14, 2011, p. 110-131.

7. R. Cholewinski, “Real-Time Market Abuse Detection with a Stochastic Parameter Model,” *Central European Journal of Economic Modelling and Econometrics*, vol. 1, 2009, p. 261-284.

8. M. Nelemans, “Redefining Trade-Based Market Manipulation,” *Valparaiso University Law Review*, vol. 42, 2008, p. 1169-1220.

9. C. Ciner and A. K. Karagozoglu, “Information asymmetry, speculation and foreign trading activity: Emerging market evidence,” *International Review of Financial Analysis*, vol. 17, 2008, p. 664-680.

10. M. Minenna, “The detection of market abuse on financial markets: a quantitative approach,” *Quaderni Di Finanza*, vol. 54, 2003.

11. C. Comerton-Forde and T. J. Putnins, “The prevalence and underpinnings of closing price manipulation,” Working Paper, 2010.

12. G. K. Steuben, J. A. Barnett and C. LaComb, “System and method for detecting manipulation in financial market,” *United States Patent Application Publication,* pub.no. US2009/0157451 A1, 2009.

13. S. Donoho, “Early Detection of Insider Trading in Option Markets,” Tenth International Conference on Knowledge Discovery and Data Mining, 2004.

14. K. Yamanishi and J. Takeuchi, “A unifying framework for detecting outliers and change points from non-stationary time series data,” Eighth International Conference on Knowledge Discovery and Data Mining, 2002.

15. Y. C. Huang, R. C. Y. Chen and Y. J. Cheng, “Stock manipulation and its impact on market quality,” The 15th annual Conference on Pacific Basin Finance, Economics, Accounting and Management, 2007.

16. T. J. Putnins, “Closing price manipulation and the integrity of stock exchanges,” University of Sydney, 2009.

17. A. Arning, R. Agrawal and P. Raghavan, “A linear method for deviation detection in large databases,” *In Proceedings of KDD*, 1996, p.164-169.

18. Y. S. Park and J. Lee, “Detecting insider trading: The theory and validation in Korea Exchange,” *Journal of Banking & Finance*, vol. 34, 2010, p. 2110-2120.

19. C. Pirrong, “Detecting manipulation in futures markets: The Ferruzzi soybean episode,” *American Law and Economics Review*, vol. 6 no. 1, 2004, p. 28-71.

20. V. Todorov, M. Templ and P. Filzmoser, “Detection of multivariate outliers in business survey data with incomplete information,” *Advances in Data Analysis and Classification*, vol. 5, no. 1, p. 37-56.

21. G. K. Palshikar and M. M. Apte, “Collusion set detection using graph clustering,” *Data Mining and Knowledge Discovery*, vol. 16, 2008, p. 135-164.

22. M. Minenna, “Insider trading, abnormal return and preferential information: Supervising through a probabilistic model,” *Journal of Banking & Finance*, vol. 27, 2003, p. 59–86.

23. J. A. Garfinkel and M. Nimalendran, “Market Structure and Trader Anonymity: An Analysis of Insider Trading,” *The Journal of Financial and Quantitative Analysis*, vol. 38, no. 3, 2003, p. 591-610.

24. N. Instefjord, P. Jackson, W. Perraudin, M. Pagano and A. Roell, “Securities Fraud,” *Economic Policy*, vol. 13, no. 27, 1998, p. 585-623.

25. G. K. Palshikar and A. Bahulkar, “Fuzzy temporal patterns for analyzing stock market databases,” *In Proceedings of International Conference on Advances in Data Management*, 2000, p. 135-142.

26. X. Suna, X. Chenga, H. Shena and Z. Wanga, “Statistical properties of trading activity in Chinese Stock Market,” *Physics Procedia*, vol. 3, 2010, p. 1699–1706.

27. M. Slama and E. Stromma, “Trade-based stock price manipulation and sample entropy,” Master’s thesis in Finance, Stockholm School of Economics, 2008.

28. Z. Ferdousi and A. Maeda, “Unsupervised fraud detection in time series data,” *Proceedings of the 22nd International Conference on Data Engineering Workshops*, 2006.