uc3m | Universidad Carlos III de Madrid

Advanced Topics in Financial Markets Research

Academic Year: (2017 / 2018) **Review date: 05-05-2017**

Department assigned to the subject: Business Administration Department

Coordinating teacher: PENALVA ZUASTI, JOSE SEBASTIAN

Type: Electives ECTS Credits : 5.0

Year : 2 Semester : 2

REQUIREMENTS (SUBJECTS THAT ARE ASSUMED TO BE KNOWN)

Business Economics I & II
Financial Economics, Dynamic Asset Pricing, Information in Markets and Market Microstructure
Corporate Finance I & II
Advanced Empirical Methods in Finance

OBJECTIVES

Ability to do top level research in the area of asset pricing and market microstructure

DESCRIPTION OF CONTENTS: PROGRAMME

Advanced topics in asset pricing and market microstructure. Because the course is given as a series of personalized tutorials, the bibliography is adapted to the students' research interest.

LEARNING ACTIVITIES AND METHODOLOGY

Readings, presentations, and tutorial sessions

ASSESSMENT SYSTEM

The student's tutor will evaluate the student's performance
The assessment system for the retake is the same as the regular one

% end-of-term-examination:	0
% of continuous assessment (assigments, laboratory, practicals…):	100

BASIC BIBLIOGRAPHY

- Algorithmic and High-Frequency Trading Álvaro Cartea, Sebastian Jaimungal, José Penalva , Cambridge University Press, 2015