Advanced Topics in Financial Markets Research

Academic Year: (2018 / 2019)

Department assigned to the subject: Department of Business Administration
Coordinating teacher: PENALVA ZUASTI, JOSE SEBASTIAN
Type: Electives ECTS Credits: 5.0
Year: 2 Semester: 2

STUDENTS ARE EXPECTED TO HAVE COMPLETED
Business Economics I & II
Financial Economics, Dynamic Asset Pricing, Information in Markets and Market Microstructure
Corporate Finance I & II
Advanced Empirical Methods in Finance

COMPETENCES AND SKILLS THAT WILL BE ACQUIRED AND LEARNING RESULTS.
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 (assignments, laboratory, practicals...): 100

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