Advanced Topics in Financial Markets Research

Academic Year: (2018 / 2019)  
Review date: 05-05-2017  

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