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