

## Advanced Topics in Financial Markets Research

Academic Year: ( 2019 / 2020 )

Review date: 05-05-2020

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 &amp; II

Financial Economics, Dynamic Asset Pricing, Information in Markets and Market Microstructure

Corporate Finance I &amp; 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 (assignments, laboratory, practicals...):	100

## BASIC BIBLIOGRAPHY

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