

Academic Year: (2019 / 2020)

Review date: 03-04-2019

Department assigned to the subject: Computer Science and Engineering Department

Coordinating teacher: GARCIA OLAYA, ANGEL

Type: Compulsory ECTS Credits : 6.0

Year : 1 Semester : 1

REQUIREMENTS (SUBJECTS THAT ARE ASSUMED TO BE KNOWN)

Basic knowledge of Java Programming

OBJECTIVES

- Understanding and mastering the knowledge basis needed to develop and/or apply ideas, often in a research context
- Application of theoretical knowledge and problem solving abilities to practical and new problems in a broader context related to the corresponding study area.
- Ability to integrate knowledge and handle the complexity of decision making with incomplete or limited information, while considering the ethic and social implications of the decisions taken.
- Ability to clearly communicate and support the conclusions both to specialized and general audiences.
- Long-life autonomous learning abilities.
- Ability to apply the different methods and techniques of the Computer Science Area to the financial markets.
- Ability to conceive, design, develop, implement and deploy software for financial markets.
- Ability to write original documents, motivated arguments and work plans or work projects.
- Ability to analyze and evaluate the most common Information Society Technologies currently applied to finances.
- Development of financial software, from the analysis phase to its implementation and integration with other systems.
- Implementation of financial markets techniques following the corresponding standards and procedures.
- Analysis and understanding of the most common tools for big data management, including storage, retrieval and update.

Results of the learning process:

- Understanding the use of Information Systems in Financial Markets
- Knowledge of the most used technological standards.
- Understanding the most used technologies in finances.
- Acquiring a general vision on the most important finalist products.
- Ability to analyze the technological infrastructures for Financial Markets.
- Understanding the main application examples.
- Understanding the infrastructure requirements for the deployment of financial information systems

DESCRIPTION OF CONTENTS: PROGRAMME

- 1- Market latency and latency metrics.
- 2- Low latency buses
- 3- Last-mile messaging
- 4- Memory grids
- 5- Messaging and data exchange protocols
- 6- Serialization of messages
- 7- Market protocols
- 8- CEP
- 9- Cloud
- 10- Blockchain
- 11- Trading systems

LEARNING ACTIVITIES AND METHODOLOGY

Lectures: supported by digital materials (100% classroom)

Practical lectures: combination of lectures and exercises (100% classroom)

Mentoring: both at the office or on-line (video-conference) (100% classroom)

E-learning: Forum, videos and other (0% classroom)

Student's individual work: autonomous work performed by the student, including exam preparation (0% classroom)

Teaching methodologies:

- Theoretical lectures, supported with audiovisual material, to develop the main concepts of the subject and provide the students with the required bibliography to guide their self-study.
- Reading of suggested texts (newspaper articles, reports, operation manuals and/or research papers) to be discussed at class or to consolidate/extend the acquired knowledge.
- Solving practical cases, problems, etc. both individually or in groups.
- Oral presentations and discussions in class under teacher moderation.
- Development of reports or written works, both individually or in groups.
- E-learning activities, related to the blended nature of the degree.

ASSESSMENT SYSTEM

Class attendance: 10%

Participation during classes and forums: Up to an extra 10%

Practical exercises: 40%

Self-evaluation tests after each topic: 10%

Final exam: 40%

% end-of-term-examination: 40

% of continuous assessment (assignments, laboratory, practicals...): 60

BASIC ELECTRONIC RESOURCES

- . ZeroMQ: <http://zeromq.org/>
- . Aeron : <https://www.youtube.com/watch?v=tM4YskS94b0>
- . Solace: <http://www.solacesystems.com/>
- . UM: <https://www.informatica.com/products/data-integration/real-time-integration/ultra-messaging.html>
- . Hazelcast: <https://www.javacodegeeks.com/2013/11/getting-started-with-hazelcast.html>
- . Coherence: <https://docs.oracle.com/middleware/1212/coherence/COHTU.pdf>
- . Universal Messaging: <http://terracotta.org/products/universal-messaging>
- . Atmosphere: <https://github.com/Atmosphere/atmosphere/wiki>
- . Kaazing: <https://kaazing.com/>
- . Kryo : <https://github.com/EsotericSoftware/kryo>
- . Protocol Buffers: <https://developers.google.com/protocol-buffers/>
- . JSON: <https://github.com/FasterXML/jackson>
- . XML : <https://jaxb.java.net/>
- . Disruptors: <https://lmax-exchange.github.io/disruptor/>
- . Latency measures: <http://stuff-gil-says.blogspot.com.es>
- . Hardware: <http://mechanical-sympathy.blogspot.com.es/>