

Advanced Market Microstructure

ECTS : 3

Description du contenu de l'enseignement :

1. Liquidity and Asset Prices
2. Limit Order Markets and OTC Markets: a Review of Theory
3. Market Transparency
4. Market Fragmentation
5. Algorithmic Trading and High-Frequency Trading
6. Microstructure and Corporate Finance
7. Information Technologies, Big Data, and Financial Markets

Compétence à acquérir :

The course aims to acquaint students with advanced topics in market microstructure.

Mode de contrôle des connaissances :

Referee reports or paper replications

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