Electronic Markets

ECTS : 3

Description du contenu de l'enseignement :

This course is a presentation of financial markets, trading mechanisms and their evolution dedicated to advancing the understanding and practice of electronic markets. A particular attention will be dedicated to optimal trading and execution technics but also on the use of algo trading startegies by market participants (who do what).

Compétence à acquérir :

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Bibliographie, lectures recommandées :

- Bacidore, J. R., 2020, Algorithmic Trading Method: A practitioner's guide, TBG Press New York, 229 pages.
- Chan E., Algorithmic Trading- Winning Strategies and Their Rationale, Wiley, 2013, 207 pages.
- Guéant O., 2016, The Financial Mathematics of Market Liquidity: From Optimal Execution to Market Making, Chapman and Hall, 302 pages.
- Kissell, R., 2020 Algorithmic Trading Method: Applications Using Advanced Statistics, Optimization, and Machine Learning Techniques, Academic Press Inc, 2nd Edition, 612 pages.
- Lehalle C. A. and S. Laruelle, 2018, Market Microstructure in Pratice, World Scientific, 2nd Edition, 339 pages.
- Johnson B, 2010, Algorithmic Trading & DMA, Myeloma Press, 574 pages.