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

Document susceptible de mise à jour - 31/05/2026
Université Paris Dauphine - PSL - Place du Maréchal de Lattre de Tassigny - 75775 PARIS Cedex 16

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