COURSE DETAIL

FINANCIAL MARKETS MICROSTRUCTURE
Country Denmark
Host Institution University of Copenhagen
Program(s) University of Copenhagen
UCEAP Course Level Upper Division
UCEAP Subject Area(s) Economics
UCEAP Course Number 132
UCEAP Course Suffix
UCEAP Official Title FINANCIAL MARKETS MICROSTRUCTURE
UCEAP Transcript Title FINANCIAL MARKETS
UCEAP Quarter Units 6.00
UCEAP Semester Units 4.00

Course Description
This course examines the financial markets from a micro perspective. Topics covered include: formation of markets from individual traders' actions; market price determinations, individual trades and offers, and incorporation of dispersed information into prices; liquidity and depth of an asset market; optimal behavior for traders in financial markets; bubbles and crashes; institutional details of the exchange and the influence on price formation; the rules of trading as designed by exchanges and regulators; the role of market making, transparent markets, insider trading, taxation of transactions, and high-frequent trading.

Language(s) of Instruction
English

Host Institution Course Number
AØKK08396U

Host Institution Course Title
FINANCIAL MARKETS MICROSTRUCTURE

Host Institution Course Details
https://kurser.ku.dk/course/a%C3%98kk08396u

Host Institution Campus
Social Sciences

Host Institution Faculty

Host Institution Degree

Host Institution Department
Economics

Course Last Reviewed
2020-2021

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