

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 Campus

Social Sciences

Host Institution Faculty

Host Institution Degree

Host Institution Department

Economics

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