COURSE DETAIL

MARKET MICROSTRUCUTRE AND HIGH FREQUENCY FINANCE
Country Italy
Host Institution University of Bologna
Program(s) University of Bologna
UCEAP Course Level Upper Division
UCEAP Subject Area(s) Economics Business Administration
UCEAP Course Number 185
UCEAP Course Suffix
UCEAP Official Title MARKET MICROSTRUCUTRE AND HIGH FREQUENCY FINANCE
UCEAP Transcript Title MARKT MICRO&FINANCE
UCEAP Quarter Units 6.00
UCEAP Semester Units 4.00

Course Description

This course is part of the Laurea Magistrale program. The course is intended for advanced level students only. Enrollment is by consent of the instructor. The course focuses on trading mechanisms in financial markets: the main challenges, the economic principles, and the statistical models for analyzing the data they generate. The course explores in detail the modeling of high frequency financial data. Special attention is placed on the structure of modern financial markets, the conceptual basics of trading, and the use of economic and econometric models in the high frequency domain.

Language(s) of Instruction
English

Host Institution Course Number
87280

Host Institution Course Title
MARKET MICROSTRUCUTRE & HIGH FREQUENCY FINANCE (LM)

Host Institution Course Details
https://www.unibo.it/en/teaching/course-unit-catalogue/course-unit/2021/432058

Host Institution Campus
BOLOGNA

Host Institution Faculty
ECONOMIA

Host Institution Degree
Laurea Magistrale in Quantitative finance

Host Institution Department
ECONOMICS

Course Last Reviewed
2021-2022

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