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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