# 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 AND HIGH FREQUENCY FINANCE

**Host Institution Campus**
BOLOGNA

**Host Institution Faculty**
ECONOMIA

**Host Institution Degree**
Laurea Magistrale in Quantitative finance

**Host Institution Department**
ECONOMICS

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