

FINANCIAL MARKET MICROSTRUCTURE



Niveau
d'étude
BAC +5



Composante
Ecole
d'économie
de la
Sorbonne
(EES)



Volume
horaire
18h



Période de
l'année
Automne

En bref

- > **Langue(s) d'enseignement:** Anglais
- > **Méthodes d'enseignement:** En présence
- > **Forme d'enseignement :** Cours magistral
- > **Ouvert aux étudiants en échange:** Non

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Description

Summary: This research seminar explores financial market microstructure with a focus on the impact of Information and Communication Technologies. Its main objectives:

- * To describe in detail the institutional and operational framework of the financial markets.
- * To understand the new trends in financial markets (automation, high frequency trading).
- * To give an overview of the academic literature in microstructure.
- * To discuss the concept of financial market efficiency.
- * To study the dynamics of stock prices.
- * To examine the various investors strategies.
- * To explain market manipulation, insider trading and frauds.
- * To introduce the basic elements of behavioural finance and experimental economics.

Professor: Gunther Capelle-Blancard (Professor of Economics - University Paris 1 Panthéon-Sorbonne)

Student assessment: Writing a research paper (a survey)

Infos pratiques

Campus

› Maison des Sciences Économiques