

Syllabus

Course Description

| | |
|--------------------------------|--|
| Course Title | Lab in Financial Trading (FIN III) |
| Course Code | 25432 |
| Course Title Additional | |
| Scientific-Disciplinary Sector | NN |
| Language | English |
| Degree Course | Master in Accounting and Finance |
| Other Degree Courses (Loaned) | |
| Lecturers | |
| Teaching Assistant | |
| Semester | Second semester |
| Course Year/s | 2 |
| CP | 3 |
| Teaching Hours | 18 |
| Lab Hours | - |
| Individual Study Hours | - |
| Planned Office Hours | 9 |
| Contents Summary | <p>The course is designed to introduce students to the theory and practice of trading and market microstructure, by encompassing trading venues, dealer networks, and new trading platforms. The course content is consistent with the "Trading curriculum program" adopted by the CFA Institute for students seeking designation as a Chartered Financial Analyst (CFA). The main subject areas covered in the course are: a) the theory and stylized facts of market microstructure; b) trading behavior and monitoring in high-frequency trading markets; c) trading strategies, algorithmic and high frequency trading; d) transaction cost analysis and exchange trading fee pricing.</p> |
| Course Topics | |
| Keywords | |

| | |
|--|--|
| Recommended Prerequisites | |
| Propaedeutic Courses | |
| Teaching Format | |
| Mandatory Attendance | |
| Specific Educational Objectives and Learning Outcomes | <p>Knowledge and understanding:</p> <p>'Master's graduates should be able to acquire an advanced level of preparation that allows for an articulate and integrated view of the finance issues of companies, financial intermediaries, financial institutions and markets. These learning outcomes are achieved through an advanced knowledge and understanding</p> <ul style="list-style-type: none"> - of the economic-financial planning and evaluation of new investments; - of the characteristics associated with extraordinary moments in corporate management, such as capital transactions, recourse to financial markets, mergers and acquisitions, corporate crisis and reorganisation; - the problems and techniques of the organisation and financial management of companies and financial intermediaries; - the fundamentals of corporate finance for the correct application of, for example, decision-making models and financial data and risk management to treasury management; - of the management and profitability models of different types of intermediaries, market microstructure, operational efficiency of financial markets and the impact of financial markets on the profitability of intermediaries; - a wide range of investment, financing and risk management instruments, starting with the fundamentals of portfolio diversification and classical asset pricing and risk measurement models; - the specific finance issues that characterise the profession of financial analyst, portfolio manager, chief financial officer (CFO), chief administrative officer, controller, internal auditor and business consultant." <p>Applying knowledge and understanding:</p> <p>Ability to apply knowledge in the area of Finance to be able to carry out analysis of complex problems in a national and international interdisciplinary context</p> <p>Ability to apply knowledge in the area of Finance for the design</p> |

| | |
|--|--|
| | <p>and implementation of corporate restructuring and other extraordinary operations</p> <p>Ability to apply knowledge in the area of Finance for the identification, evaluation and management of investments in financial markets</p> <p>Ability to apply knowledge in the area of Finance for the design of coherent financial management strategies in companies or financial intermediaries, competently applying acquired knowledge in risk management techniques, asset valuation, handling of derivatives</p> <p>Making judgements:</p> <p>Ability to apply acquired knowledge to make managerial and operational decisions and to solve problems in the administration and finance of companies, intermediaries and financial markets, jointly taking into account multiple perspectives of analysis, from economic to legal, financial, strategic, managerial</p> <p>Ability to select data and use appropriate information to describe a problem concerning the management of companies, intermediaries and financial markets.</p> <p>Ability to relate models and empirical evidence in the study of companies, intermediaries and financial markets.</p> <p>Communication skills:</p> <p>Ability to communicate effectively in oral and written form the specialised contents of the individual disciplines, using different registers according to the recipients and the communicative and didactic purposes, and to evaluate the formative effects of its communication</p> <p>Learning skills:</p> <p>"a) ability to use information technology autonomously to carry out bibliographic research and investigations and for one's own training and updating</p> <p>b) ability to identify thematic links and establish relationships between different cases and contexts of analysis</p> <p>c) ability to frame a new problem systematically and to generate appropriate taxonomies</p> <p>d) ability to develop general models from the phenomena studied;".</p> |
| Specific Educational Objectives and Learning | |

| | |
|--------------------------------------|--|
| Outcomes (additional info.) | |
| Assessment | |
| Evaluation Criteria | |
| Required Readings | |
| Supplementary Readings | |
| Further Information | |
| Sustainable Development Goals (SDGs) | |