

**AY 2016 Course Summary
MSc in Finance Program**

Instructor	Jun Uno
Course Title	Market Microstructure

Overview: Course Description

Advanced studies on Market Microstructure. After reviewing literature, each student should proceed an analysis on own subject using econometric methods. Students are required gathering data for analysis.

Objective of this course

In order to understand current market structure and evaluate its effects from empirical studies, students require basic knowledge of econometric methods and finance theory related to investment. Learning through real examples of financial market, you will be able to distinguish objective and scientific judgement on financial market from emotional reaction.