

ECON 3394B	Liu	Market Microstructure & High-Frequency Trading	This course offers an in-depth exploration of financial market microstructure, focusing on the mechanisms and dynamics that govern the functioning of financial markets. It emphasizes understanding the theoretical models, empirical methods, and institutional details necessary to analyze market efficiency, liquidity, and price formation. The course is structured around key topics such as dealer models, limit order books, liquidity measures, and high-frequency trading. Students will delve into foundational models like Glosten-Milgrom and Kyle's framework, while also exploring contemporary issues, including market fragmentation, transparency, and algorithmic trading.
ECON 4491F	Sungur	Advanced Macroeconomics	An introduction to household portfolio analysis, an area of research that is of great interest to researchers in Economics and Finance alike.
ECON 4491G	Kotikalapudi	Urban Economics	