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Finanzökonometrisches BA-Seminar

Sommersemester 2014

Proposed Topics:

(1) ***Modeling Univariate Returns Distributions***
Advisor: Fabian Spanhel (fabian.spanhel@stat.uni-muenchen.de)
References:

- Ruppert (2011): *Statistics and Data Analysis for Financial Engineering.* Chapter 5.

(2) ***Univariate Time Series Models***
Advisor: Fabian Spanhel (fabian.spanhel@stat.uni-muenchen.de)
References:

- Ruppert (2011): *Statistics and Data Analysis for Financial Engineering.* Chapter 10.

(3) ***Univariate GARCH Models***
Advisor: Fabian Spanhel (fabian.spanhel@stat.uni-muenchen.de)
References:

- Ruppert (2011): *Statistics and Data Analysis for Financial Engineering.* Chapter 18.

(4) ***Implied Volatility***
Advisor: Holger Fink (holger.fink@stat.uni-muenchen.de)
References:

- Hull (2012): *Options, Futures, and Other Derivatives.* Chapter 14.

(5) ***Risk Management***
Advisor: Malte Kurz (malte.kurz@stat.uni-muenchen.de)
References:

- Ruppert (2011): *Statistics and Data Analysis for Financial Engineering.* Chapter 19.

- Tsay (2005): *Analysis of Financial Time Series*. Chapter 7.
- Kuester, Mittnik & Paolella (2006): Value-at-Risk Prediction: A Comparison of Alternative Strategies. *Journal of Financial Econometrics* 4(1), pp. 53–89.

(6) ***Introduction to Copulas***
Advisor: Fabian Spanhel (fabian.spanhel@stat.uni-muenchen.de)
References:

- Ruppert (2011): *Statistics and Data Analysis for Financial Engineering*. Chapter 8.

(7) ***Portfolio Analysis***
Advisor: Malte Kurz (malte.kurz@stat.uni-muenchen.de)
References:

- Ruppert (2011): *Statistics and Data Analysis for Financial Engineering*. Chapter 11.
- Markowitz (1952): Portfolio Selection. *Journal of Finance* 7(1), pp. 77–91.

(8) ***Capital Asset Pricing Model***
Advisor: Holger Fink (holger.fink@stat.uni-muenchen.de)
References:

- Ruppert (2011): *Statistics and Data Analysis for Financial Engineering*. Chapter 16.

General Requirements for 6 ECTS Credits:

(1) writing a term paper (at least 40,000 words)

(2) presenting the term paper at the seminar (about 30 minutes)

(3) complete attendance

Modus Operandi:

(1) Working language is either German or English (depending on participants' preference).

(2) The topics and additional organizational matters will be addressed in the preparatory meeting at 04:00 pm s.t. on April 10 in room 245 (Ludwigstr. 33/II).

(3) Every student must pick three topics, list them in a preferential ordering (highest to lowest), and send this list no later than noon of April 14 to one of the above organizers.

(4) The organizers will assign topics according to (highest) preferences (if possible) or by lottery. Students will be informed about the outcome of this assignment process on April 14.

(5) Every student is required to meet with the responsible advisor within the first two weeks after the assignment process is completed.

(6) This seminar will be held as a one-day workshop on June 20 in room 144 (Ludwigstr. 33).

(7) Term paper submission no later than noon June 11. No exceptions granted!