Ludwig-Maximilians-Universität München
Institut für Statistik
Seminar für Finanzökonometrie
Akademiestraße 1/I

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Finanzökonometrisches BA/MA-Seminar

Sommersemester 2014
Blockseminar am Montag 23.06.2014

Time	Topic
08:15-08:45	**Capital Asset Pricing Model** (Uli Mustermensch 1)
08:45-09:15	**Implied Volatility** (Uli Mustermensch 2)
09:15-09:45	**Risk Management** (Uli Mustermensch 3)
09:45-10:15	**Cointegration & Pairs Trading** (Uli Mustermensch 4)
10:15-10:45	**Realized Volatility & HAR(CH)-RV Models** (Uli Mustermensch 5)
10:45-11:15	**Resampling & Portfolio Optimization** (Uli Mustermensch 6))
11:15-12:15	Lunch Break
12:15-12:45	**Factor Models** (Uli Mustermensch 7)
12:45-13:15	**Multivariate GARCH Models** (Uli Mustermensch 8)
13:15-13:45	**Volatility Surfaces** (Uli Mustermensch 9)

Location: Ludwigstraße 33, room 144