

Empirics of Financial Markets 2020

Requirements

1. Attendance and active in-class activities: 10% of the final grade (conditionally on number of classes you are absent being equal or less than 3).

2. Presentation I: 30% of the final grade

You choose from among papers on a separate list the paper you want to present (presentations are provisionally scheduled for classes between March 9 and mid-April and you mail me your proposal for acceptance not later than February 23. Your choice is confirmed asap or I propose another paper if the one chosen by you had been earlier chosen by another student(s). You may also go beyond the list and suggest a paper of your choice. These proposals must be sent to me with paper appended not later than February 22. The presentation schedule will be announced by February 26. Presentations in hard copy are due three weeks after the presentation in the class.

Each presentation is limited to approx. 25 minutes.

3. Presentation II: 60% of the final grade

You propose your own small research project within the framework of the issues covered by this course (i.e. modelling equity prices or yields, yield curves, exchange rates, volatility in or microstructure of financial market of your choice, testing market efficiency etc.) not later than March 26. All proposals will be confirmed not later than April 10. Presentations in the class are provisionally scheduled between late April and early June. Presentations in hard copy and full project reports (including your official statement signed by the report's authors shown below) are due two weeks after the last presentation in the class.

Each presentation is limited to approx. 30 minutes.

Declaration by the author(s) of the project:

Aware of the legal responsibility, I/we declare that I/we am/are the sole author(s) of the following text and the project described herein and that the project I/we submit is entirely free from any content that constitutes copyright infringement. I/we also declare that the text has not been acquired contrary to the applicable laws and regulations.

I/we also declare that the project has never been subject of any grade or degree-awarding procedure in any school.

Date

Signature(s)