EMPIRICS OF FINANCIAL MARKETS 2015

REQUIREMENTS

1. Attendance and active in-class activities: 20% 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 you want to present or discuss (presentations are provisionally scheduled for classes between March 9 and mid-April) and mail me your proposal (not later than March 1). Your choice is confirmed or I propose another paper (if the one chosen by you had been earlier chosen by another student). The list of presentation is ready by March 3. Presentations in hard copy (including your official statement shown below) are due one week after the last presentation is made in the class.

Each presentation is not to take more than 20-25 minutes.

3. Presentation II: 50% of the final grade

You propose your own small research project within the framework of issues covered by this course (i.e. modeling equity prices or yields, yield curves, exchange rates, volatility in and microstructure of financial market of your choice; testing market efficiency etc.) not later than March 23. All project proposals will be confirmed not later than March 30. Presentations in the class are provisionally scheduled between mid-April and early June. Presentations in hard copy and full project reports (including your official statement shown below) are due one week after the last presentation is made in the class.

Each presentation is not to take more than 25 – 30 minutes.

Declaration of the author (authors) of the project

Aware of legal responsibility, I declare that I am the sole author 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 or has been acquired contrary to applicable laws and regulations.

I also declare that the below project has never been subject of any grade – or degree-awarding procedures in any school of higher education.

Moreover I declare that the attached version of the thesis project is identical with the enclosed electronic version.

Date   Signature(s)