Seminar

Forecasting and evaluating risk measures

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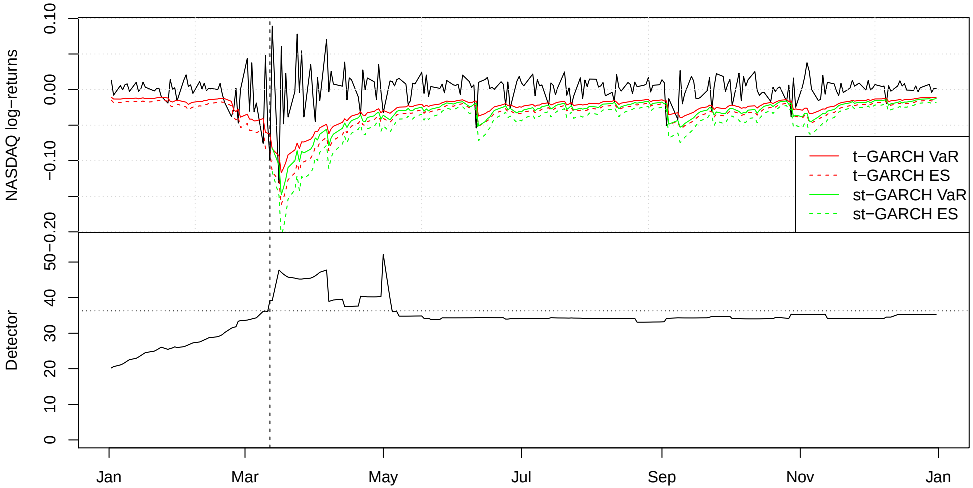
Stock returns are not predictable?!



Aims and scope

The aim of the seminar is to get acquainted with risk measures and their forecasts.

You will learn to

- acquire new econometric techniques from the literature,
- apply econometric techniques to an empirical question,
- relate their findings to the literature,
- use econometric software,
- present scientific results to an academic audience, and
- critically discuss the results of others.

Aims and scope cont'd

Intended audience

- Master Econometrics, Master Data Science, Master Statistics.

Prerequisites

- Time Series Analysis!

Structure

- In a first meeting, each participant is allocated one particular topic.
- Some introductory literature will be provided.
- During the summer term, each participant writes a seminar paper (ca. 20 pages) that tackles the chosen topic.
- The paper could have either a technical focus or an applied one, but both aspects need to be present to some extent
- The minimal expectation is to replicate an existing paper and improve it in some respect (e.g. relax some assumptions or expand scope of the application)
- In a block seminar, each paper is presented and discussed.

Milestones

- April 2024, exact date TBA: In-person meeting, QnA and allocation of topics.
- June 14th 2023: Deadline for electronic submission of the paper (pdf format) and the **R** codes.
- Presentation of the final results: TBA (2nd half of July 2024)

Further details

- Registration via the new online tool (starting soon, will be announced)