Prof. Dr. Christian Conrad

Heidelberg University

Winter Term 2020/21

Seminar
Empirical Finance

The objective of the seminar is to provide an overview of recent research in empirical finance.

The first meeting takes place online via Webex on November 10, 2020 from 15:00 to 17:00. At this meeting, we allocate the seminar topics. The deadline for registration is November 03. The registration form is available at the website of the chair of Empirical Economics:

https://www.uni-heidelberg.de/fakultaeten/wiso/awi/professuren/empwirtfor/winterterm2020_21.html

The seminar will take place Tuesdays from 15:00 to 17:00.

Comment

In the first part of the seminar, we will discuss selected chapters from Christoffersen (2012):

- Volatility Modeling using Intraday Data
- Covariance and Correlation Models
- Simulating the Term Structure of Risk
- Option Pricing
- Backtesting and Stress Testing

In the second part, students will work on their own projects and present their empirical results.

Course requirements

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Literature

Christoffersen, P.F. (2012). Elements of Financial Risk Management, Academic Press.

Examination rules

Research paper, presentation and participation in the seminar discussions

Language

German