

Seminar Volatilität

The seminar is about financial volatility.

The first meeting takes place online via Zoom on October 26, 2021 from 14:00 to 15:00.

The deadline for registration is October 18, 2021. The registration form is available on the website of the chair of Empirical Economics.

The seminar will take place Tuesdays from 15:00 to 17:00. Depending on the pandemic situation, the meetings will be in-person (room 02.036) or in an online format.

Content

1. Volatility, measurement and stylized facts
2. Short-term determinants of volatility
3. Long-term determinants of volatility
4. Modelling volatility I: GARCH
5. Modelling volatility II: HAR
6. Forecast evaluation
7. Financial Crises

Course requirements

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Literature

See Moodle course page.

Examination rules

Research paper, presentations and participation in the seminar discussions

Language

German