Scientific Project in Finance (Master-Course) - Winter Term 20/21

Project title:

Expected option returns

Description:

During this project, students gain insights into current research topics in excepted option return calculation as well as their theoretical aspects and econometrical methods. They will prepare, comprehend and discuss relevant literature as well as collect and analyze empirical market data. Additionally, students shall be able to present their findings in short presentations. The proje will be accompanied by consultations that will be offered via zoom. To pass the project successfully, students have to:

1. conduct a **literature research** and present their findings in a short presentation where they summarize and critically discuss the ideas of the literature review,
2. develop an **empirical methodology** based on the literature research and present the estimation strategy and idea behind it, and
3. prepare an **empirical data analysis** based on the chosen methodology and present the results.

Application deadline:

Applications should be submitted **via email** untill 3**0 September 2020 12 pm** .

Application documents:

Please submit a signed letter with your name, matriculation number, e-mail, motivation letter and transcript of records. The number of participants is restricted to **12**. Application documents should be sent per email to (› anastasiia.zbandut@ovgu.de (mailto:anastasiia.zbandut@ovgu.de)).

Credits:

Students from our master study program will receive 15 ECTS as

- BWL-Vert.: Finance (WPF),
- FINEC-Vertiefungsbereich (WPF).

For further questions please refer to › Anastasiia Zbandut (https://finance.ovgu.de/Team/Research+Assistants/Anastasiia+Zbandut.html)