

Seminar Topics

1 Topic

How does Political Risk influence Natural Gas Price in Europe? An Event Study Approach

References:

- Asche, F., P. Osmundsen, and R. Tveterås, 2002. European Market Integration for Gas? Volume Flexibility and Political Risk. *Energy Economics* 24(3), pp. 249-65.
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2 Topic

A Comparison of GARCH-Jump and Stochastic Volatility Models

References:

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3 Topic

Influences on Commodity Markets: World Economy, International Conflicts, and Natural Disasters

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4 Topic

Growth, Employment, and the Stock Market

References:

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5 Topic

Modeling Realized Volatility in Real Estate Markets Using ARFIMA Models

References:

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6 Topic

The Determinants of Crude Oil Price

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7 Topic

Price Discovery in the DAX Index and the Futures Markets

References:

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Yang, J., D.A. Bessler, and D.J. Leatham, 2001. Asset Storability and Price Discovery in Commodity Futures Markets: A New Look. *Journal of Futures Markets* 21(3), pp. 279-300.

8 Topic

Style Analysis of International Mixed Asset Mutual Funds

References:

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9 Topic

Stock Market Liberalization and the Effect on Conditional Volatility

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10 Topic

The US Subprime Crisis and Real Estate Returns: An Event Study Approach

References:

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Detecting Rational Speculative Bubbles in UK Commercial Real Estate Markets: A State-Space Approach Model

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12 Topic

Multivariate Modeling of Daily Commodity Futures Prices and the Use of Conditional Correlation for Portfolio Optimization

References:

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13 Topic

The Nature of Listed Real Estate Companies II: A Disaggregated Analysis of Real Estate Sectors

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14 Topic

The Linkages between German Real Estate Mutual Funds and Traditional Assets

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15 Topic

Property Price Adjustments and Forecasts in the Singapore Office Market

References:

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16 Topic

Commodity Cycles in Emerging Markets

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17 Topic

Hedge Funds - An Asset Class of its Own?

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18 Topic

Dynamic Linkages between Emerging and Developed Stock Markets

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19 Topic

The Impact of Political, Economic, and Financial Risk on Emerging Stock Market Performance

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20 Topic

The Joint Distribution of Commodity Futures and Equity Markets

References:

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21 Topic

Alternative Assets in Traditional Portfolios: A Robust Bayesian Mean-Variance Approach

References:

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22 Topic

A Cubic Spline for Temporal Disaggregation of Real Estate Indices

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23 Topic

The Performance of US Real Estate Investment Trusts (REITs): Does Size Matter?

References:

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24 Topic

The Macroeconomic Determinants of Commodity Futures Prices: A Bayesian Structural VAR Model

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25 Topic

Volatility Spillover Effects between Real Estate Stock Markets

References:

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26 Topic

Risk Modeling in Real Estate Markets (VaR)

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