Project Description

Financial Econometrics (Part 2)

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The aim of this project is to:

- Evaluate your Financial Econometrics skills.
- Prepare you for your further real work.

Your topic should be related to **High Frequency Financial Data, Multivariate Volatility Models, or Machine Learning Methods for Asset Returns Predictability**.

The report should not have more than 15 pages, and should contain the following parts:

- **Discovery**: assess the resources available to support the project, frame the problem as an analytics challenge, formulate initial hypotheses to test.
- **Data preparation**: explain how you did the extract, load, and transform your data.
- **Model planning**: explain and justify the choice of your methods, techniques. Describe how you learn about the relationships between variables, how you did the selection of key variables and the most suitable models.
- **Model building / estimation**: explain your estimation strategy and results.
- **Communicate results**: determine if the results of the project are a success or a failure, identify key findings, quantify the value, and develop a narrative to convey findings to stakeholders.

Possible sources of datasets:

- Stock Twits
- Wall Street Journal
- CNBC
- Reuters
- Yahoo Finance
- Google Finance
- Bloomberg

Students per Group: 03.

Deathline: 30/04/2022.