Seminar in Applied Financial Economics: Applied Econometrics of FX Markets (Prof. Reitz)

Winter 2025/2026

This is an ***experimental*** seminar based on the course **Applied Econometrics of FX Markets** of the summer term 2025.

Instead of writing and presenting a paper based on a given topic *we want you to*

- team up in groups of two (no, not one, not three!) participants and register under 'topic registration'

- pick yourself a recently discussed topic in international finance

- aquaint yourself to the relevant literature

    - Retrieve neccessary data from Datastream (available at QBER) and/or other sources

- do your own econometric analysis

    - Produce regression output using programming language R

    - Relate your results to the existing literature

- prepare a slide show and present your results in a workshop

No seminar paper required!