Seminar in Empirical Finance, Summer 2025

Friday, June 27, 2025

Announcements

Please prepare a 20-25 min. presentation of your topic, which is followed by 5-10 min. discussion. Please bring your presentation slides on an usb device. You can additionally send it to gretener@qber.uni-kiel.de to be absolutely sure.
All participants are expected to attend the presentations of their fellow students on the day of their own presentation.

Venue: Olshausenstraße 75, OS75/S1 - R.514
(Seminarraum Medienpädagogik/Bildungsinformatik)

Schedule

(Please be prepared that the seminar may end a little later than indicated by this schedule. Some discussions may last longer, or we may wish to take another break.)

Time	Topic	Presenter
10:00-10:30	Volatility regimes in cryptocurrency returns	Maris Leibold
10:30-11:00	Comparing Traditional Market Risk Models with Markov-Switching GARCH Approaches	Robin Schroth
11:00-11:30	Multivariate GARCH Models	Ismoiljon Karimov
11:30-12:00	The Heston Model	Luisa Heidemann
12:00-13:00	break	
13:00-13:30	The Black-Litterman Model	Nigar Asgarova
13:30-14:00	Predicting the Long-Term Growth of the Stock Market	Rohini Khanal
14:00-14:30	The Problem of the Points	Farida Mammadova