

Master of Statistics and Data Science - master thesis topic 2021-2022

Title :

Carbon Foot Print of the ECB

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Thesis topic is for

- ☒ one student
- ☐ two students
- ☐ one or two students

Available for students from:

- ☐ Statistics and data science for Biometrics
- ☐ Statistics and data science for Social, Behavioral and Educational Sciences
- ☒ Statistics and data science for Business
- ☐ Statistics and data science for Industry
- ☒ Theoretical Statistics and Data Science
- ☒ Interdisciplinary Statistics and Data Science

The working area is

- ☒ KU Leuven
- ☐ a company outside KU Leuven:

Description:

The European Central Bank has been buying corporate bonds since 2015. This signifies an important cash injection in the European Economy. The ECB started buying assets from commercial banks as part of its non-standard monetary policy measures. These asset purchases, also known as quantitative easing or QE, support economic growth across the euro area and helps Europe to return to inflation levels below, but close to, 2%.

In this work, the student will investigate to what extend the ECB has taken carbon emissions into account when pursuing these bond purchases.

Requirements:

- Good working knowledge of python
- Having followed the course Modern Data Analytics (G0Z39a) is considered a plus
- Having a keen interest in financial markets in general
- Having a keen interest in climate change.