Quantitative Research Projects

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1 Abstract and Keywords

Abstract: Comparision of the standard measure for stock market volatility, standard deviation, with an alternative measure, entropy.

Keywords:

- Shannon Entropy
- Tsallis Entropy
- Alternative stock market volatility measures
- Volatility measurement
- Econophysics

Questions:

- Do we include **time variant** volatility measures like the ARCH (Autoregressive Conditional Heteroscedastic) model in our comparison?

2 Physical Aspects of Entropy: Reda and Marios

3 Mathematical Aspects of Entropy: Louis and Hamza

4 Financial Engineering section: Hamza, Eduardo and Jos