GROUP PRACTICAL ASSIGNMENT in PYTHON
Course FIN30200 Academic Year 2022/2023

This group assignment is composed of two parts: the first part is the written final report and the second part is a video presentation.

Deadline: December 18th, 2022 late evening. Upload all documents (PDF and video file) on Brightspace.

PART 1 - FINAL REPORT

The report should be **around 20 - 30 pages** (not a strict rule, if it is longer it is fine too!). And it should be in **PDF format**. Please remember to put all names of members and add codes in Appendix.

You have to pick one paper of the folder.

1) Read carefully the article and summarize the main concept of the research question.

2) Find the data for the replication and discuss the series through plots.

3) Replicate the results that refer to: ARIMA, GARCH, and VAR models.

4) Discuss the other models (if there are) implemented.

5) Discuss the results and comment on the suitability of the models for the data and for the research question.

PART 2 - VIDEO PRESENTATION

"In the future, everyone will be world-famous for 15 minutes" (Cit. Andy Warhol)

Each group should present a video presentation. In this presentation, you have to explain the selected article and your results. You should also briefly describe how you estimated your models.

The grade will be given in consideration of the clarity in explanation of your results. Not for visual and special effects (Of course you can make them, but you need to clarify your results!).

The **length** should be around **15 - 20 minutes maximum**. You have to upload it in a format I can watch it as .wmv, avi, .mpg, .mpeg.