

University of Zürich

Department of Banking and Finance

FILL TITLE HERE

Seminar Paper

in

MSc Quantitative Finance

Student Name:	fill our names here
Student number:	fill our matriculation number here
Programme:	MSc Quantitative Finance
Semester:	Spring Term 2020
Examinor:	fill examiner here
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1 Chapter 1

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2 Chapter 2

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References

Andersen, Torben G., Bollerslev, Tim and Diebold, Francis X. (Aug. 2002). *Parametric and Nonparametric Volatility Measurement*. Tech. rep. 279. NBER Technical Working Paper.