Term Project

Deadline: March 30, 2015; 13:00h

The aim of the project is to enable students having depth in knowledge in one of the topics listed below. The recent literature with examples and personal opinions should be summarized and presented in a report form. The manuscript should contain 15-30 pages (12pt font size) including Bibliography. Oral presentation is not required and one draft copy for each group should be sent to the instructor by email (Sevtap.kestel@vwl.uni-freiburg.de). Late submission will not be accepted.

A group of two students should choose one topic and inform the course assistant by email on their choices no later than 23rd January, 2015. The topics listed below should be studied in the frame of the lecture content. The outline of the report should be architected by students.

Topics are as follows

1. The role of the Forex market in risk management strategies
2. The impact of energy markets on stock market investment decisions
3. The association between electricity prices and stock market shocks
4. The sensitivity of the financial markets with respect to real estate markets
5. The role of crude oil and natural gas prices on the shocks in financial markets
6. The factors triggering the interest rates and the impact of its shock to the financial markets.
7. The impact of the investment horizon on the stock markets: Short- run or long-run effects on the risk management strategies
8. Catastrophe bonds (Cat bonds) versus reinsurance

Term Project grade will keep its weight and validity in overall passing grade in case if the student takes the re-take examination.