

No.	Topic	Institute	Supervisor
1	Applications of the EM algorithm in Finance	IBF	Prof. Dr. Maik Dierkes
2	Financial Contagion and the real economy	IBF	Prof. Dr. Maik Dierkes
3	The information content of the risk neutral distribution – An empirical analysis	IBF	Prof. Dr. Maik Dierkes
4	Optimal Portfolio Choice with Subjective Information	FMT	Prof. Dr. Marcel Prokopczuk
5	Implied Expected Returns	FMT	Prof. Dr. Marcel Prokopczuk
6	Risk Parity Investing	FMT	Prof. Dr. Marcel Prokopczuk
7	1/N Investing: Cure or Curse?	FMT	Prof. Dr. Marcel Prokopczuk
8	Security Analyst Recommendations: Which analyst recommendations do have investment value and which not?	GIF	Dimitrios Kostopoulos
9	How to best diversify internationally? Empirically comparing approaches	GIF	Prof. Dr. Steffen Meyer
10	How relevant should different forms of sentiment be for investment decisions on capital markets?	GIF	Prof. Dr. Steffen Meyer
11	Mutual fund flows and the introduction of a withholding tax	GIF	Prof. Dr. Steffen Meyer
12	Does transparency alter behavior? Mutual fund flows and the introduction of key investor document (KID)	GIF	Prof. Dr. Steffen Meyer
13	The profitability of investment (strategies) in penny stocks	GIF	Prof. Dr. Steffen Meyer
14	Estimation and testing for multiple structural breaks in regression models	IfS	Dr. Philip Bertram
15	Testing for breaks in persistence	IfS	Dr. Philip Bertram
16	Estimation and testing in markov switching models	IfS	Dr. Philip Bertram
17	Garch models	IfS	Dr. Philip Bertram
18	Stochastic volatility models	IfS	Dr. Philip Bertram
19	Realized volatility modelling	IfS	Dr. Philip Bertram
20	Implied volatility modelling	IfS	Dr. Philip Bertram
21	Synthesis of Multidimensional Clustered and Noisy Financial Data with Neurosimulation	IWI	Prof. Dr. Michael H. Breitner
22	Analysis of Global Real Estate Bubble Indicators	IWI	Prof. Dr. Michael H. Breitner
23	The Influence of News and Social Media on Financial Markets	IWI	Dennis Eilers/Davinia Rodriguez Cardona
24	Experimental Research in Finance: Discussion of Selected Cases	IWI	Dennis Eilers/Davinia Rodriguez Cardona
25	Discussion of Calendar Effects in Stock Markets	IWI	Julian Hamann
26	Visualization Methods and Tools for Big Financial Data	IWI	Julian Hamann/Dennis Eilers
27	The Future of FinTechs and Banking in a World of Negative Interest Rates	IWI	Davinia Rodríguez Cardona/Dennis Eilers
28	Business Models for FinTechs: Competition or Cooperation with Banks and Insurances ?	IWI	Davinia Rodríguez Cardona/Dennis Eilers
29	Digitization in the Financial Industry: An Analysis of Blockchain Protocols	IWI	Rouven Wiegard
26	Distributed Ledger Technologies in Finance Focusing on M(obile)-Payments	IWI	Rouven Wiegard