Research in Finance

This course is targeted at third-semester Master students with a major in Finance, Banking and Insurance who are interested in research in finance either as a preparation for a PhD or a research-oriented job in the industry. The aim of this course is to enable students to analyze, understand, and critically reflect on research papers in finance. The course has two main components.

First, students will attend the Finance Research Seminar. In this seminar, invited researchers from other universities present their current research projects. Before attending, we will read, analyze and discuss their working papers. To prepare for the discussion, students are required to fill in a review form and submit it via email by Tuesday 12:00, the day before the session.

Second, students will draft their own research proposal. That is an 8-10 page essay which can be used as a basis for a future Master thesis. This is also the assessment for the course.

There will be a kick-off event on 20.10.2021 at 09:15 in room I-063. In order to participate in the course, please send the filled-in registration form as a PDF via email to Tobias Lauter. Deadline: 29.10.2021. The course is conducted in English. Research proposals must be written in English as well.

At the end of the semester, students will present your research proposal and will receive feedback.

The research proposal must be submitted no later than 14.01.2022. Send it as a PDF via email to Tobias Lauter.

All sessions will take place in room I-063 if no other announcement is made.

If you have further questions, please write an email to Tobias Lauter.

Schedule

Date	Time	Title	Speaker (Affiliation)	Topic
20.10.2021	09:15-10:45	Kick-Off		Concept, Procedure, Assessment
03.11.2021	09:15-10:45 11:00-12:00	Paper Discussion Research Seminar	Saschae Füllbrunn (Radboud University)	Stock Price Level Effect
10.11.2021	11:00:-12:00	Research Seminar	Harry Haupt (University of Passau)	Almost Model-Free Prediction of Nonlinear Time Series
17.11.2021	09:15-10:45 11:00-12:00	Paper Discussion Research Seminar	Baptiste Massenot (Toulouse Business School)	The Pain of Paying in Consumption Saving Decisions
24.11.2021	11:00-12:00	Research Seminar	Rafael Weißbach (University of Rostock)	Truncating the Exponential with a Uniform Distribution
01.12.2021	09:15-10:45 11:00-12:00	Paper Discussion Research Seminar	Christian Speck (Deutsche Bundesbank)	Pricing the Bund Term Structure with Linear Regressions - without an Observable Short Rate
08.12.2021	09:15-10:45 11:00-12:00	Paper Discussion Research Seminar	Chardin Wese Simen (University of Liverpool)	Understanding the Market for Storage
15.12.2021	09:15-10:45 11:00-12:00	Paper Discussion Research Seminar	Julia Elizabeth Rose (Erasmus University Rotterdam)	Same same, not different: Client-Advisor Matching in the Finance Industry
12.01.2021	09:15-10:45 11:00-12:00	Paper Discussion Research Seminar	Florian Weigert (University of Neuchâtel)	Prediction of Option Returns
19.01.2021	09:15-12:00	Presentations		Student presentations