

# Empirics of Financial Markets 2021

## Grade Requirements for Tuesday classes

1. **Attendance and activity in class:** 10% of the final grade (conditionally on the number of classes you are absent being equal or less than 2).

2. **Presentation I:** 30% of the final grade

You choose from among papers on a separate list (available on my personal website: <http://coin.wne.uw.edu.pl/rslepaczuk/EmpiricsofFinancialMarkets.html>) the paper you want to present and you mail me your proposal for the paper's choice for my acceptance not later than **February 26**. Your choice is confirmed asap and updated on the list available to all of you in google sheet (the link will be available on my personal website) or I propose another paper if the one chosen by you had been earlier chosen by another student(s). The presentation schedule will be announced by **February 28**. Presentations are provisionally scheduled for classes between **March 1 and early April**. Presentations in 'hard copy' are due three weeks after the presentation in the class. One or two persons may prepare this presentation.

Each presentation is limited to 20-23 minutes and we plan to have no more than **three presentations** during a single class.

3. **Presentation II:** 60% of the final grade

You propose your own small research project within the framework of the issues covered by this course (i.e. modelling equity prices or yields, algorithmic investment systems, derivatives pricing, new asset classes and risk modelling, yield curves, exchange rates, volatility in or microstructure of financial market of your choice, testing market efficiency etc.), but on subject different from that in the paper presented earlier, not later than **March 20**. All proposals will be confirmed not later than **April 3**. Presentations in the class are provisionally scheduled between **mid-April and late May**. Presentations in hard copy and full project reports (including your official statement signed by the report's authors shown below) are due two weeks after the last presentation in the class. One or two persons may author this research and report and presentation thereof.

Each presentation is limited to 25-30 minutes.

*Declaration by the author(s) of the project:*

Aware of the legal responsibility, I/we declare that I/we am/are the sole author(s) of the following text and the project described herein and that the project I/we submit is entirely free from any content that constitutes copyright infringement. I/we also declare that the text has not been acquired contrary to the applicable laws and regulations.

I/we also declare that the project has never been subject of any grade or degree-awarding procedure in any school.

Date

Signature(s)