

EC 613: Advanced Topics in Financial Econometrics
FEC 514: Applications in Financial Modeling

Fall 2011

Topics for Term Projects

1. Connectedness in the precious metal and FX markets: Silver and Platinum
2. MGARCH-based analysis of volatility spillovers between precious metal and FX markets: Is there evidence for asymmetry?
3. MGARCH-based analysis of volatility spillovers between precious metal and FX markets: Comparison of different MGARCH-BEKK implementations
4. MGARCH-based analysis of volatility spillovers between precious metal and FX markets: Comparison of different DCC-GARCH implementations
5. Future and spot prices of crude oil around OPEC decisions
6. OPEC decisions and tail behaviour of crude oil price change distributions