

FEC 522: Financial Econometrics II

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- The slides were produced using \LaTeX and R (the R project; website: www.R-project.org) on a GNU/Linux system.
- R files used for this course are available upon request.



Proposals For Term Projects



Term Projects.

1. OPEC decisions and tail behaviour of crude oil futures price change distributions
2. Volatility spillovers between crude oil prices and US dollar to euro exchange rates
3. Volatility spillovers between precious metal prices and US dollar to euro exchange rates
4. Connectedness in the precious metal and FX markets: summary of results
5. ECB announcements and precious metal prices
6. Tourist arrival forecasting in Turkey: Literature review and data update

