

BA Theses supervised by Prof. Dr. Walter Farkas, 2012–2023

Rational expectation in recent armed conflicts: impact of events on worldwide stock market indices
Gandolfo Johann
2023

Factor Models during financially turbulent Times
Li Jennifer
2023

Implied volatility indices and dynamic volatility models - a comparison
Sieber Nicole
2022

The crypto model – Application of the Fama-French Three-Factor model and its extension by Carhart to cryptocurrencies
Bigger Stefan
2022

The performance of option pricing models during the Covid-19 crisis
Gehrig Timon
2022

Momentum vs Hold Strategy in Cryptocurrencies
Klampt Kai
2022

Development of an investment strategy based on traded option volumes
Sascha Ducceschi
2022

The Fama French Factor Models - Empirical Justification of the two additional factors in Central Europe
Dall'Oglio Luca
2021

Application of different forecasting methods for the volatility of industry indices
Hylaj Shahire
2020

Black-Scholes vs. Heston: A comparative Analysis
Farah Mahamoud
2019

Anwendung eines Stresstests auf das Hypothekar-Portfolio der Basler Kantonalbank bestehend aus Wohnrenditeliegenschaften
Er Burak
2019

Performance of Risk Parity Strategy on the Swiss Financial Market
Keller Alexander Christian
2019

Einfluss von negativen Zinsen auf Optionen: Eine Untersuchung
Gül İlhami
2018

An Analysis of Option Pricing Models and Option Price Simulations with a Modified Gram Charlier Type A Series Expansion
Vester Cosima Patrizia
2017

Fractals in Finance

Di Lucente Maurizio
2017

Optimal Risk Sharing in the Financial Industry
Malesevic Nemanja
2017

Stylized facts of the VIX market
Widler Philipp
2017

The Kalman Filter in Application to a Regression Model
Wohlgemuth Nicolas
2016

Capital requirements with defaultable securities: a comparative study
Grab Colin
2016

A comparison of option pricing models
Köchli Fabian
2016

VaR and AVaR Based Capital Requirements with Defaultable Securities
Weber Maurice
2015

Capital Asset Pricing Modell und Aktienbeta
Lützel Schwab Christian
2015

Predictability of limit order book prices
Wehrli Alexander
2015

Analysis of Convex Risk Measures on L^1
Zöchbauer Patrick
2014

Risk Measures and Capital Requirements
Svaluto Sara
2012

Value-at-Risk and Tail Value-at-Risk: A Comparison Study
Hartog Jarno
2012