Seminar Asset Pricing - Bachelor

Each student group of two students is assigned a specific topic that you can pick from the list below. Practical tasks will concentrate on backtesting investment strategies using the backtesting environment of Quantopian. You need to create a login to Quantopian to read more about the strategies. Please be aware that you need some time to understand how the backtesting works but you do not need to spend any time on gathering and managing data.

We offered this seminar for the first time in 2018 and it was great fun and a superb learning experience for all participants!

1) Twitter and StockTwits Trader Mood

Agrawal, Shreyash and Azar, Pablo and Lo, Andrew W. and Singh, Taranjit, 2018, Momentum, Mean-Reversion and Social Media: Evidence from StockTwits and Twitter (https://www.quantopian.com/data/psychsignal/aggregated_twitter_withretweets_stocktwits)

2) Machine Learning

(https://www.quantopian.com/posts/simple-machine-learning-example-mk-ii)

3) Fundamentals

(https://www.quantopian.com/posts/new-dataset-factset-fundamentals)

--> If there is high demand, we can create several topics using fundamental firm data.

4) Earnings Announcements

William H. Beaver, Maureen McNichols, Zach Z. Wang, 2018, The Information Content of Earnings Announcements: New Insights from Intertemporal and Cross-Sectional Behavior, Review of Accounting Studies

(https://www.quantopian.com/posts/how-to-use-earnings-announcements-in-your-strategies)