TU-E2220. Financial Engineering II, 2019

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Written assignment

Personal written assignment on freely chosen topic related to financial engineering

* 5 credit version: 6 pages (+ title page and references)
* 6 credit version: 10 pages (+ title page and references)
* based on approximately 10 references.
* Remember all the following parts: abstract (10 lines), introduction (.5 page), results, conclusion (.5 -1 page), reference list
* Return to ruth by email, DL 3.3.2019 (can be negotiated

Possible topics:

* Interest rate manipulation (Libor scandal)
* Negative interest rates
* Mathematical topic on Ito calculus
* XVA – diverse Value Adjustments (difficult topic)
* Topic on Financial Crisis (some other point of view than description on what happened)
* OWN TOPIC
* Dark pools

Topics related to Fintech

* Blockchain in finance, new possibilities
* Artificial Intelligence and finance, new possibilities
* Crypto currencies from the point of view of Central Banks