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# Research in Empirical Finance

In this seminar I will present some of the most recent topics in finance that use the interaction of data analysis (big data – machine learning), econometrics, statistics, and numerical analysis methods and results. The list of research topics to be presented are:

Finance

a) Equity Risk Premium Predictability

b) Sentiment Analysis in Finance

c) Political Stability Risk Measurement in a Rational Investor Framework

d) High-Frequency Oil Shocks impact into Agricultural Commodities

Quantitative Finance

e) Inverse Problems in Credit Risk Measurement

f) Human Behaviour Learning

g) Optimal Target Zone Regimes for Currency Exchange