

Faustine's Diploma Thesis

by Kerstin Kehrle et al.
(June 2005)

A diploma student in a session
Was working hard on her obsession
By trying to reach her goal
She completely sold her soul
But finally mastered ML, forecast, and regression

Financial Fantasy

by Stefan Frey et al.
(June 2005)

Volatility smiles detected
GARCH effects selected
Engle's our guide
coefficients of life identified
and all models rejected