Memoire for a master in statistics or data science:
A multi-factor analysis of cryptocurrencies

The objective of this master’s thesis is to analyze the cross-section of cryptocurrencies and explain their returns using a multi-factor model similar to Fama and French (1993). The used factors will be related to value and size the cryptos, as well as market indices. The cross-section is large and estimation may be computationally challenging. Statistical efficiency is another concern. Programming skills as well as a good knowledge of linear models and time series is required.

References


Memoire for a master in statistics or data science
Dynamic copulas with applications

The objective of this master’s thesis is to compare alternative dynamic models for copulas in terms of their properties, estimation methodology, and application to a high-dimensional financial data set. Programming skills as well as a good knowledge of multivariate statistics and time series is required. Writing can be either in English or French, and the preferred environment is LaTeX.

References

