Quantification of German Quarterly Earnings Reports

Keywords: Empirical Asset Pricing, Textual Analysis, Statistical Analysis

Project description
The first goal of this IPD is to collect quarterly earnings reports and earnings announcements (press releases) of German publicly traded companies from a commercial Finance database. To this end, you will have to develop, test, and apply a code for automated data extraction in an appropriate language. The code should be flexible enough to be used for data updates and/or further data extensions. In a second step, you will have the opportunity to conduct your own asset pricing study for this IPD. You are asked to quantify textual information in these reports on the basis of up-to-date NLP techniques in Finance. By merging this data with a comprehensive data sample of German stock returns, which will be provided to you, you are able to analyze the value of unstructured data and textual analysis for stock market trading strategies. Upon completion of this project you will have acquired substantial knowledge about capital market databases, textual analysis in Finance, empirical data analysis, and the functioning of financial markets in general. Among others, these skills are of high practical relevance for jobs in Banking, Asset Management, and Fintech.

What we are looking for
- Strong analytical and project management skills
- Determination and passion for your areas of expertise
- IT skills required for the IDP
- Interest to learn something about finance, in particular asset pricing, asset management, fixed income.
- 1 or 2 persons

What we offer
- Knowledge in quantitative finance, corporate finance and corporate governance
- Kick-off session including introduction to relevant finance and/or business topics
- Experience with IDPs
- Open dialogue and support
- Access to prime capital markets databases (Bloomberg, Datastream, Thomson Reuters, etc)
- Potential for publication and/or evaluation of future use cases
- Both single and group projects are possible

Interested?
Please send an e-mail with CV, academic transcript and your preference for this project to lisa.knauer@tum.de.

Questions?
In case of any (e.g. topic related) questions, please contact Lisa Knauer (lisa.knauer@tum or call +49 89 289 25485).