



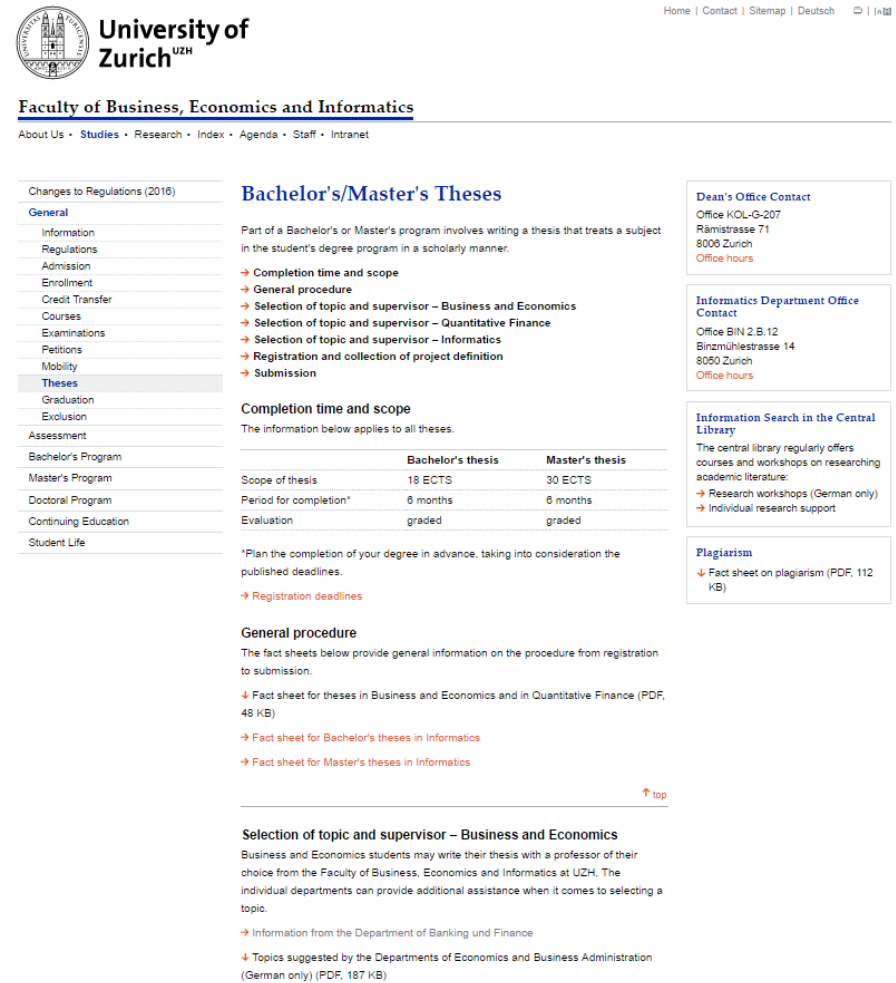
Tips and Tricks

A successful Master Thesis at the Department of Banking & Finance

Dr. Benjamin Wilding

A successful master thesis Official Process

- Follow the instructions of the deans office
<http://www.oec.uzh.ch/de/studies/general/theses.html>



The screenshot shows the website for the Faculty of Business, Economics and Informatics at the University of Zurich. The page is titled "Bachelor's/Master's Theses" and provides detailed information about the thesis process, including completion times, general procedures, and contact information for the Dean's Office and the Informatics Department Office. A table compares the requirements for Bachelor's and Master's theses, and there are links to various fact sheets and registration deadlines.

University of Zurich UZH
Faculty of Business, Economics and Informatics

Home | Contact | Sitemap | Deutsch | | |

About Us • Studies • Research • Index • Agenda • Staff • Intranet

Changes to Regulations (2016)

General

- Information
- Regulations
- Admission
- Enrollment
- Credit Transfer
- Courses
- Examinations
- Petitions
- Mobility
- Theses**
- Graduation
- Exclusion
- Assessment

Bachelor's Program

Master's Program

Doctoral Program

Continuing Education

Student Life

Bachelor's/Master's Theses

Part of a Bachelor's or Master's program involves writing a thesis that treats a subject in the student's degree program in a scholarly manner.

- **Completion time and scope**
- **General procedure**
- **Selection of topic and supervisor – Business and Economics**
- **Selection of topic and supervisor – Quantitative Finance**
- **Selection of topic and supervisor – Informatics**
- **Registration and collection of project definition**
- **Submission**

Completion time and scope

The information below applies to all theses.

	Bachelor's thesis	Master's thesis
Scope of thesis	18 ECTS	30 ECTS
Period for completion*	6 months	6 months
Evaluation	graded	graded

*Plan the completion of your degree in advance, taking into consideration the published deadlines.

- [Registration deadlines](#)

General procedure

The fact sheets below provide general information on the procedure from registration to submission.

- ↓ [Fact sheet for theses in Business and Economics and in Quantitative Finance \(PDF, 48 KB\)](#)
- [Fact sheet for Bachelor's theses in Informatics](#)
- [Fact sheet for Master's theses in Informatics](#)

↑ top

Selection of topic and supervisor – Business and Economics

Business and Economics students may write their thesis with a professor of their choice from the Faculty of Business, Economics and Informatics at UZH. The individual departments can provide additional assistance when it comes to selecting a topic.

- [Information from the Department of Banking and Finance](#)
- ↓ [Topics suggested by the Departments of Economics and Business Administration \(German only\) \(PDF, 187 KB\)](#)

Dean's Office Contact
Office KOL-G-207
Rämistrasse 71
8006 Zurich
[Office hours](#)

Informatics Department Office Contact
Office BIN 2.B.12
Binzmühlestrasse 14
8050 Zurich
[Office hours](#)

Information Search in the Central Library
The central library regularly offers courses and workshops on researching academic literature:
→ [Research workshops \(German only\)](#)
→ [Individual research support](#)

Plagiarism
↓ [Fact sheet on plagiarism \(PDF, 112 KB\)](#)

A successful master thesis Official Process

- More information regarding the thesis (process) at the Department of Banking & Finance:
<http://www.bf.uzh.ch/cms/en/teaching/theses.html>
 - List with professors & the contact person & field of interest of the respective chair, contact the given contact person
[IBF website > Teaching > Thesis](#)
 - Fill in registration form & prepare a research proposal, hand it in with CV and Academic record

Professur Fachgebiet	Kontaktperson	Interessengebiete, Themenvorschläge, Bemerkungen
→ Prof. Dr. Stefano Battiston Systemic risk, Financial Systems and networks, social economic networks	→ Olga Buchholz	Field of interest: Empirical analysis of large economic networks and modelling of their dynamic. At the present time, we can unfortunately accommodate students who are ready to write their thesis in English only .
→ Prof. Dr. Marc Chesney Microfinance, Financial Sector Development	→ Dr. Annette Krauss Center for Microfinance	More information at → http://www.cmf.uzh.ch/en/universitystudents.html
→ Prof. Dr. Marc Chesney Quantitative Finance, Sustainable and Responsible Finance, Environmental Finance	→ Dr. Brigitte Maranghino-Singer	<ul style="list-style-type: none"> • Investment decisions on behalf of others: Bearing responsibility or a gamble • The conflict of long-term objectives and short-term investments • The contribution of the financial sector to the real economy: a critical analysis • Sustainable investments: finding an appropriate benchmark
→ Prof. Dr. Erich Walter Farkas Mathematical Finance and Quantitative Risk Management	→ Ludovic Mathys	Mathematical Finance and Quantitative Risk Management ➔ More information and topics
→ Prof. Dr. Michel Antoine Habib Corporate Finance	→ Beatrice Rothenbach-Seiler	English only. At the present time, we can unfortunately only accommodate students who are ready to write their thesis in English
→ Prof. Dr. Thorsten Hens Financial Economics, Behavioral Finance	→ Marie Hardelauf	
→ Prof. Dr. Felix Kübler Financial Economics	→ Ally Quan Zhang	Requests have to be in English. The thesis may be written in English or German, depending on the supervisor.
→ Prof. Dr. Markus Leippold Finance	→ Manuel Kannenberg	Asset Pricing, Asset Allocation, Quantitative Finance, Financial Engineering. Hinweis: Die Arbeit sollte auf Englisch und nach Möglichkeit in LaTeX verfasst werden. → LaTeX Template BA → LaTeX Template MA → LaTeX Template MSc QF
→ Prof. Dr. Pablo Koch Medina Insurance	→ Prof. Dr. Pablo Koch Medina	
→ Prof. Dr. Kjell Nyborg Finance	→ Cornelia Rösler	English only. Please send us together with your application an outline of approx. 2 pages A4 summarizing your planned thesis.

A successful master thesis

Finding a topic

How to come up with an idea?

- The DBF website contains abstracts of thesis written at the respective chair
IBF website > Department > Professors > Supervised theses
- Topics you were interested in during the lectures or the seminars
- Relevant topics in newspapers
- Talk with professors/lecturers/assistants during breaks



Prof. Dr. Markus Leippold - Supervised theses

Hans Vontobel Professor of Financial Engineering
Direktor Master of Advanced Studies UZH in Finance

markus.leippold@bf.uzh.ch
PLM-310, Plattenstr. 14, 8032 Zürich
+41 44 634 50 69

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► Dissertations (13)

▼ Master Theses (53)

→ **SUSTAINABLE INVESTMENTS: KRITISCHE BEURTEILUNG & QUANTITATIVE ANALYSE VON AKTIENBENCHMARKS**

Sabina Pandurski

Supervisor(s): *Alfredo Fusetti, Markus Leippold*

University of Zurich, 2016.

→ **Risk Compensation of Bank Shareholder**

Raphael Huber

Supervisor(s): *Hans Peter Wehrli, Markus Leippold*

University of Zurich, 2016.

→ **Option-implied asset allocation**

Jan Tepina

Supervisor(s): *Nikola Vasiljevic, Markus Leippold*

University of Zurich, 2016.

→ **Real-world Pricing and Hedging of Currency Derivatives based on Estimations from Underlying Data under the Benchmark Approach**

Jin Sun

Supervisor(s): *Felix Stang, Markus Leippold*

University of Zurich, 2016.

→ **Short-termism in the Swiss equity market**

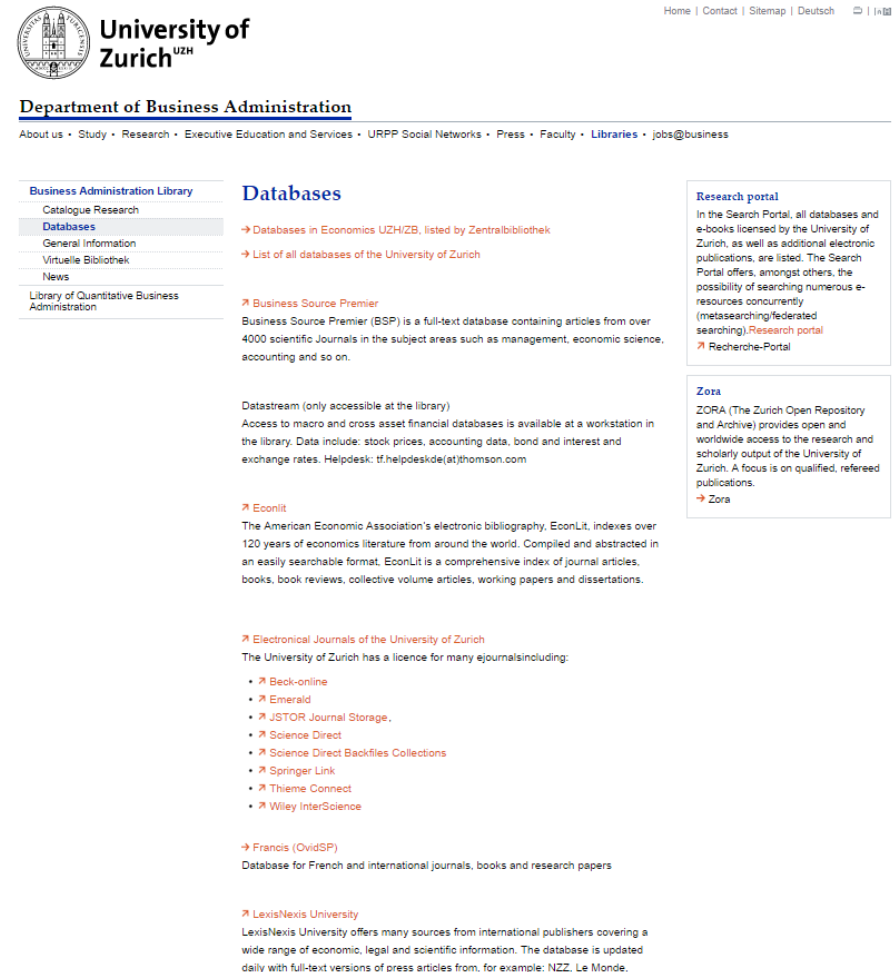
Moritz von Graffenried

Supervisor(s): *Stefan Stremel, Markus Leippold*

A successful master thesis

Data sources

- Important data sources:
 - Bloomberg
 - Datastream
 - Etc.
- Where to find
 - Business Administration Library (Plattenstrasse 14, 8032 Zürich)
 - <http://www.business.uzh.ch/en/libraries/libraryba/datenbanken.html>
- Before you hand in your application make sure that data for your thesis are available.



The screenshot shows the website of the University of Zurich, Department of Business Administration. The page is titled 'Databases' and lists several resources:

- Business Administration Library**: Catalogue Research, Databases, General Information, Virtuelle Bibliothek, News, Library of Quantitative Business Administration.
- Databases**:
 - Databases in Economics UZH/ZB, listed by Zentralbibliothek
 - List of all databases of the University of Zurich
 - Business Source Premier: Business Source Premier (BSP) is a full-text database containing articles from over 4000 scientific Journals in the subject areas such as management, economic science, accounting and so on.
 - Datastream (only accessible at the library): Access to macro and cross asset financial databases is available at a workstation in the library. Data include: stock prices, accounting data, bond and interest and exchange rates. Helpdesk: if.helpdesk@at.thomson.com
 - EconLit: The American Economic Association's electronic bibliography, EconLit, indexes over 120 years of economics literature from around the world. Compiled and abstracted in an easily searchable format, EconLit is a comprehensive index of journal articles, books, book reviews, collective volume articles, working papers and dissertations.
 - Electronic Journals of the University of Zurich: The University of Zurich has a licence for many ejournals including:
 - Beck-online
 - Emerald
 - JSTOR Journal Storage
 - Science Direct
 - Science Direct Backfiles Collections
 - Springer Link
 - Thieme Connect
 - Wiley InterScience
 - Francis (OvidSP): Database for French and international journals, books and research papers
 - LexisNexis University: LexisNexis University offers many sources from international publishers covering a wide range of economic, legal and scientific information. The database is updated daily with full-text versions of press articles from, for example: NZZ, Le Monde.
- Research portal**: In the Search Portal, all databases and e-books licensed by the University of Zurich, as well as additional electronic publications, are listed. The Search Portal offers, amongst others, the possibility of searching numerous e-resources concurrently (metasearching/federated searching). [Research portal](#) [Recherche-Portal](#)
- Zora**: ZORA (The Zurich Open Repository and Archive) provides open and worldwide access to the research and scholarly output of the University of Zurich. A focus is on qualified, refereed publications. [→ Zora](#)

A successful master thesis

Literature sources

- Library

- Zentralbibliothek Zürich
<https://www.zb.uzh.ch/index.html.de>

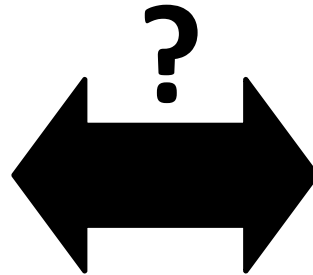
- Online

- Google Scholar
<https://scholar.google.ch/>
- With VPN activated! As a UZH student you can download many papers for free ...
- <http://www.id.uzh.ch/en/neu/notebook/vpn.html>

A successful master thesis

Writing the thesis

- Good time management
- Start with structuring/table of content
- Word or LaTeX?



LATEX

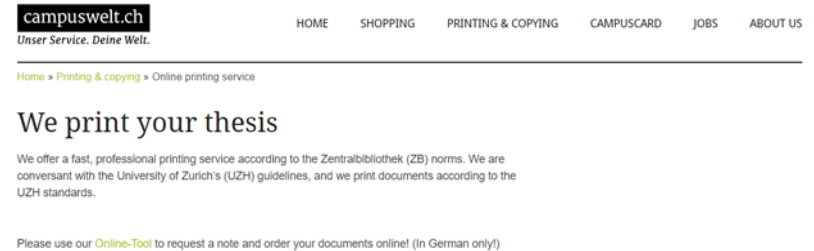
- + Easy and intuitive handling
- + Installing one program is enough
- Unexplainable bugs in layout etc.

- + Nice presentation of tables and formulas
- + Formatting with rules
- A couple of programs have to be installed
- Familiarization time needed

A successful master thesis

Hand in the thesis

- Print your thesis
 - <http://www.campuswelt.ch/en/printing-copying/we-print-your-thesis>
- Hand in your thesis on time!!!!
 - By mail (the time stamp of the postal office counts)
 - Hand over your thesis at the deans office (be aware of their opening hours)
<http://www.oec.uzh.ch/en/aboutus/organization/deansoffice.html>



The screenshot shows the website **campuswelt.ch** with the tagline "Unser Service. Deine Welt." and a navigation menu including HOME, SHOPPING, PRINTING & COPYING, CAMPUSCARD, JOBS, and ABOUT US. The page title is "We print your thesis" and the content describes a fast, professional printing service according to Zentrallbibliothek (ZB) norms and UZH standards. It also mentions an "Online-Tool" for requesting notes and ordering documents online (German only).

Office Hours of the Dean's Office

Mon: 9.30 - 11.30

Tue: 9.30 - 13.00

Wed: 9.30 - 11.30 and 17.00 - 18.00

Thu: 9.30 - 11.30

Fri: closed

Office KOL-G-207

Dean's Office Staff

A successful master thesis
Thereafter ...

