Quantitative Financial Risk Network Analysis with Sentiment and Herd Behaviour Measures

Fact Sheet

Project Information

**QFRNA_SH**
Grant agreement ID: 897277

**DOI**
10.3030/897277

Funded under
EXCELLENT SCIENCE - Marie Skłodowska-Curie Actions

Total cost
€ 174 806,40

EU contribution
€ 174 806,40

Coordinated by
HUMBOLDT-UNIVERSITAET ZU BERLIN
Germany

Project description

Investor behaviour on the stock market

In recent years, we have observed many examples of how changes in the stock market can impact on the economy. We have also seen the negative effects of over-optimistic or pessimistic behaviours on both the stock market and the economy, on both a global and a regional scale. As such, there has been an increase in research on the effects of investor sentiment on the market. Unfortunately, despite this increase, there hasn’t been enough research on measures that can be taken for the stability of the market as of yet. The EU-funded QFRNA_SH project will conduct
research on the effect of investor sentiment. The findings will increase our knowledge of its effect on the stock market.

Keywords
- Quantile regression
- risk management
- network analysis
- investor sentiment
- herd behaviour
- stock markets
- text mining
- option pricing
- behavioural finance

Programme(s)
- H2020-EU.1.3. - EXCELLENT SCIENCE - Marie Skłodowska-Curie Actions
- H2020-EU.1.3.2. - Nurturing excellence by means of cross-border and cross-sector mobility

Topic(s)
- MSCA-IF-2019 - Individual Fellowships

Call for proposal
- H2020-MSCA-IF-2019

See other projects for this call

Funding Scheme
- MSCA-IF - Marie Skłodowska-Curie Individual Fellowships (IF)

Coordinator
- HUMBOLDT-UNIVERSITAET ZU BERLIN

Net EU contribution
- € 174 806,40
Unter den linden 6
10117 Berlin
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Region
Berlin > Berlin > Berlin

Activity type
Higher or Secondary Education Establishments

Links
Contact the organisation
Website
Participation in EU R&I programmes
HORIZON collaboration network

Other funding
€ 0,00

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