

IDEAS AND PROPOSALS FOR SELECTED RESEARCH AND DIPLOMA THEMES AND TOPICS / NOVEMBER 2019

In the following please find a list of themes which I have come across recently, not least based on ongoing dialogues and discussion with clients of mine. Hence, these topics do very much have a practical relevance. – If you are interested in potentially working on one of these or other related themes or have other proposals in that regards, do not hesitate to get in touch with me.

Themes and topics in relation to Russia

- The impact of privatization in Russia on profitability, capital employment and dividend policy
- The impact of the NB's interest rate policy and interest changes on the domestic stock market
- The impact of the NB's interest rate policy and interest changes on banks' profitability
- The impact of the application of differing credit scoring methods by Russian banks
- Determinants of corporate dividend payout policy in government-related corporates in view of the stage in their respective life cycle
- The impact of cash flow on capital spending and dividend policy across Russia's industrial sectors
- Can leading indicators be identified to predict stock returns on the Russian capital market?
- Can capital structures in major Russian industrial sectors be deemed to be optimal?
- How have Russian IPOs performed long-term and what have been their respective key drivers?
- The impact of the implementation of corporate governance standards and board of directors composition on corporate performance in Russia
- The impact of the implementation of corporate social responsibility standards on corporate performance in Russia
- Matching assets and liabilities across major industry sectors in Russia
- The impact of corporate credit ratings on banks' and financial institutions' lending capacity in Russia
- The costs of providing a bank unit product in Russia
- A performance comparison of actively and passively managed funds in Russia

General Corporate Finance themes and topics

- Alternative models for pricing political risk
- Alternative models for pricing illiquidity and market inefficiencies
- Asset allocation strategies of and performance impact on major sovereign wealth funds
- The divergence of bond prices in the course of distress
- Alternative models for a fair allocation of airport slots
- The treatment of dual-class shares in indices
- Valuation disparities between common and preferred stocks
- Pricing models and explanations for ETFs

Art Finance themes and topics

- Art, wine or other collectibles as an asset class diversification
 - Are arts indices fairly reflecting the arts markets and how well did arts funds do?
 - Sharp ratio of investing in various categories of luxury goods
 - Performance of and risk in investing in arts markets derivatives
 - What should a well-diversified arts portfolio be composed of?
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