

BUS 492 Project Topics

NOTE: These topics given here are only suggestive. Students are able to pursue any feasible topic that is of interest.

Market Debacles

The Collapse of Enron
The Collapse of Long Term Capital Management
The Orange County Bankruptcy
Nick Leeson and the Collapse of Barings Bank
Portfolio Insurance and the Stock Market Crash of 1987
The Mississippi Scheme or the South Sea Bubble
The AIG Collapse
The Lehman Bros. Bankruptcy

Accounting Topics

Accounting for Executive Stock Options (Old FAS 123)
Accounting for Derivatives (Old FAS 133 and FAS 138)

Theoretical Developments

Value at Risk and Other Measurement Methods
Developments in Immunization Theory
The Variation and Rationales for Hedge Funds
Measuring the Duration of Internationally Diversified Portfolios
Is Full Hedging Optimal for International Bond Funds?
How to Measure and Manage Foreign Exchange Rate Exposure
Gambler's Ruin and Other Problems

Current Events

Risk Management in Agriculture
Why do Farmers Seem to Under-utilize Risk Management Products?
Funding the National Pension System
The Demise of Defined Benefit Pension Plans