Durham University
Business School

PhD scholarships 2022/23

Centre name: Centre for Quantitative Research in Finance and Economics

1) Title of proposed research topic: Market Microstructure

Potential supervisors (please include web link to those named):

Arzé Karam

Description of possible research topic with some key references:

Market liquidity of crypto markets, green finance market mechanism, machine learning applied to finance, climate disruptions and financial markets.

2) Title of proposed research topic: Time Series Analysis

Potential supervisors (please include web link to those named):

Majid Al Sadoon

Description of possible research topic with some key references:

Estimation, inference, high-dimensional analysis, rational expectations, linear models, non-linear models, machine learning.

Geometric and Long Run Aspects of Granger Causality. *Journal of Econometrics*, 178, Part 3 (0), January 2014, 558-568.

A Unifying Theory of Tests of Rank. *Journal of Econometrics*, Volume 199, Issue 1, July 2017, Pages 49-62.

The Linear Systems Approach to Linear Rational Expectations Models. *Econometric Theory*, 34(03), 2018, 628-658.