

W. Härdle and E. Silyakova (2012).
Implied basket correlation dynamics, SFB DP

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updated: February 2012

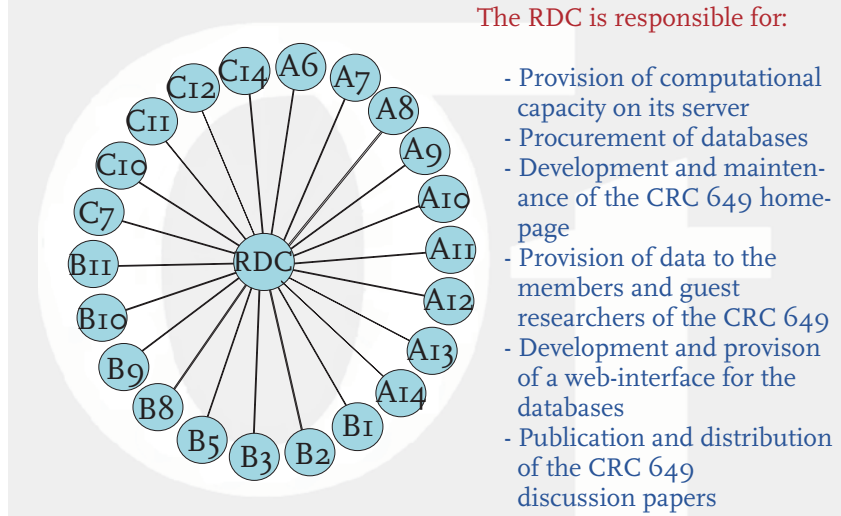
Research Data Center (RDC)

The RDC is project area INF of the Collaborative Research Center 649 "Economic Risk".

The RDC provides support for the empirical and quantitative-theoretical research of the CRC 649. It provides a forum for exchanging software and numerical algorithms as well as hosting the CRC 649 discussion papers.

The RDC has two goals. The first being the creation of a communication network for geographically separated research groups, working on economic risk as well as empirical or quantitative-theoretical economics. The second is the provision of data and computational capacity to researchers at the CRC 649 and its guests.

The RDC plays a crucial role in the implementation of the German scientific council recommendations to strengthen empirical economic research in Germany.



The Databases

The Research Data Center, provides access to a number of databases for CRC 649 researchers and guest researchers.

Bloomberg

Bloomberg is the definitive source of information for real-time and historical security pricing, indicative and fundamental data, customized analytics and business news. (2 Terminals)

Compustat

The databases **North America** and **Global** provide data for more than 21,000 U.S. and Canadian firms as well as over 5,600 non american firms worldwide. The **ExecuComp** database includes over 80 different compensation items on more than 12,500 executives.

Creditreform

This database contains a random sample of 20,000 solvent and 1,000 insolvent firms in Germany. The balance data of the insolvent firms are collected two years prior to insolvency.

CRSP

The **US Stock Database** is the most comprehensive collection of security price, return and volume data for the NYSE, AMEX and Nasdaq stock markets. **US Indices Database** provides stock indices, beta- and cap-based portfolios. The **US Treasury Database** covers millions end-of-month/day price observations for US Treasury bills, notes and bonds.

Ecowin

The EcoWin Economic & Financial database consists of global economic and financial data covering more than 100 countries worldwide, as well as aggregates such as: Euro Zone, Europe, Africa, Americas and World. In addition, users have access to **ONS Time Series Data**, **OECD Main Economic Indicators**, **IMF International Financial Statistics** and **OECD Economic Outlook**. As well as data from **Deutsche Bundesbank**, **Bank of England**, **Bureau of Labor Statistics** and the **Bureau of Economic Analysis**.

Eurex

The **Daily Markets Statistics** as well as **Tick Data** contain all necessary data for all traded options series or futures contracts on the Deutsche Börse. The forthcoming **Tick Data Nr. 3047** contains all levels of the DAX index (Total Return) on a trading day.








Thomson Financial's Datastream, Worldscope & ThomsonOne

Datastream is one of the world's largest and most respected historical financial numerical databases. The database allows the user to manipulate and display, or simply download the data. Worldscope is an extensive database for investigation and representation of balance sheet as well as profit and loss data.

The Server at the RDC

The Research Data Center (RDC) provides its staff and guests with server usage and a range of scientific software.

Available software:

	Matlab	Software for scientific-technical calculations.
	Mathematica	System software for numerical and symbolic calculations and simulations.
	Stata	An extensive statistical software package for the analysis and visualisation of data.
	Gauss	Software for scientific-technical calculations.
	R	is a free software environment for statistical computing and graphics
	SAS	Analytics Software
	SPSS	Software for Predictive Analytics

Access is possible via the network of the Humboldt-Universität zu Berlin.

Guest researcher program

The Collaborative Research Center 649, in accordance with its means, supports guests researchers conducting empirical and/or quantitative-theoretical research in the area of economic risk, during their stay at the Humboldt-Universität zu Berlin.

In accordance with our capacity, the Collaborative Research Center 649 provides guest researchers with access to available resources.

Guest researchers have the possibility to participate in, as well as to present their own research at a series of seminars hosted by the Collaborative Research Center 649.