VSB – Technical University of Ostrava
Faculty of Economics
Department of Finance

Diploma Thesis Assignment

Student: **Bc. Yuting Song**

Study Programme: N0412A050005 Finance

Title: The Effect of Calendar Anomalies on the Cryptocurrency Market
Vliv kalendářního efektu na trh s kryptoměnami

The thesis language: English

Description:

1. Introduction
2. Overview of Behavioral Finance and Calendar Anomalies
3. Methodology and Data
4. Analysis of the Cryptocurrency Market Focused on the Calendar Anomalies
5. Conclusion

Bibliography
List of Abbreviations
List of Annexes
Annexes

References:

THALER, Richard H. *Misbehaving: The Making of Behavioral Economics.* New York: W.W. Norton & Company, 2015. ISBN 978-0-393-08094-0.
GUJARATI, Damodar N. and Dawn C. PORTER. *Basic Econometrics.* 5th ed. New York: McGraw-Hill, 2009. ISBN 978-007-127625-2.
LEE, David and Kuo CHUEN (Eds). *Handbook of Digital Currency: Bitcoin, Innovation, Financial Instruments, and Big Data.* Amsterdam: Academic Press, 2015. ISBN 978-0-128-023-518.

Extent and terms of a thesis are specified in directions for its elaboration that are opened to the public on the web sites of the faculty.

Supervisor: **Ing. Hana Dvořáčková, Ph.D.**

Date of issue: 19.11.2021

Date of submission: 22.04.2022

Ing. Petr Gurný, Ph.D.
Head of Department

doc. Ing. Vojtěch Spáčil, CSc.
Dean