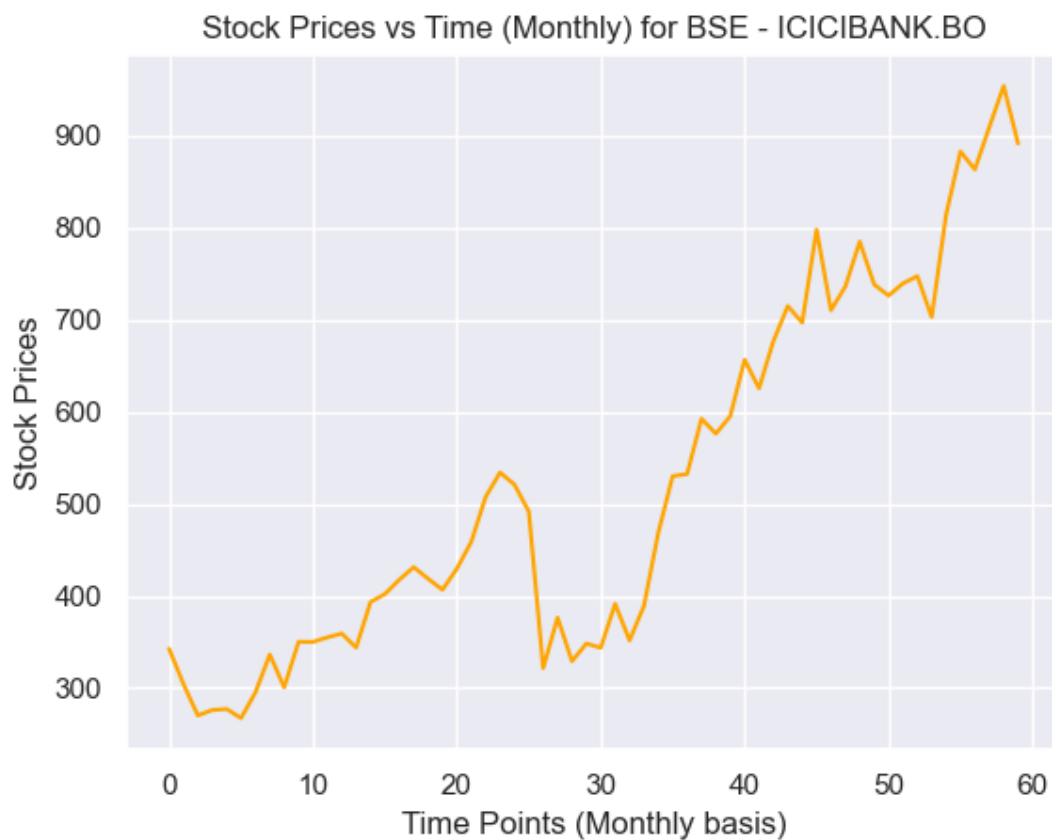


LAB ASSIGNMENT 6

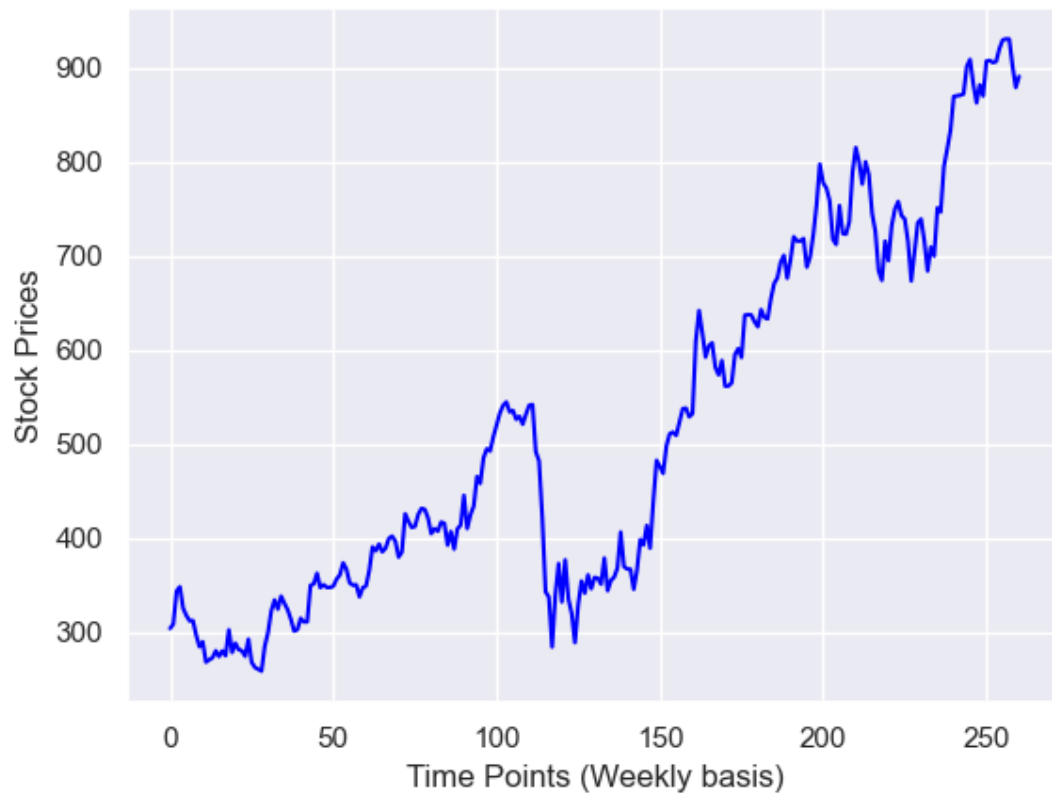
Name: Harsh
Roll: 200123022

Question 1

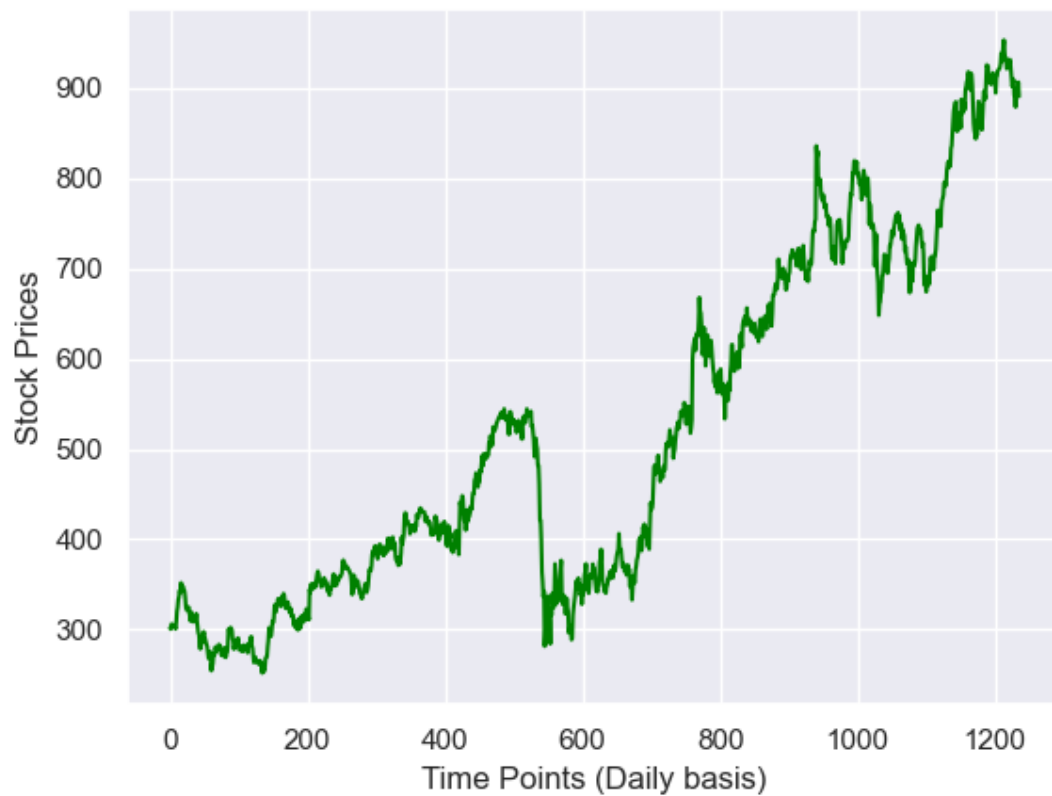
Plot of prices against time (monthly, weekly, and daily) for ICICI is shown below. Remaining stocks follow similar behaviour.



Stock Prices vs Time (Weekly) for BSE - ICICIBANK.BO

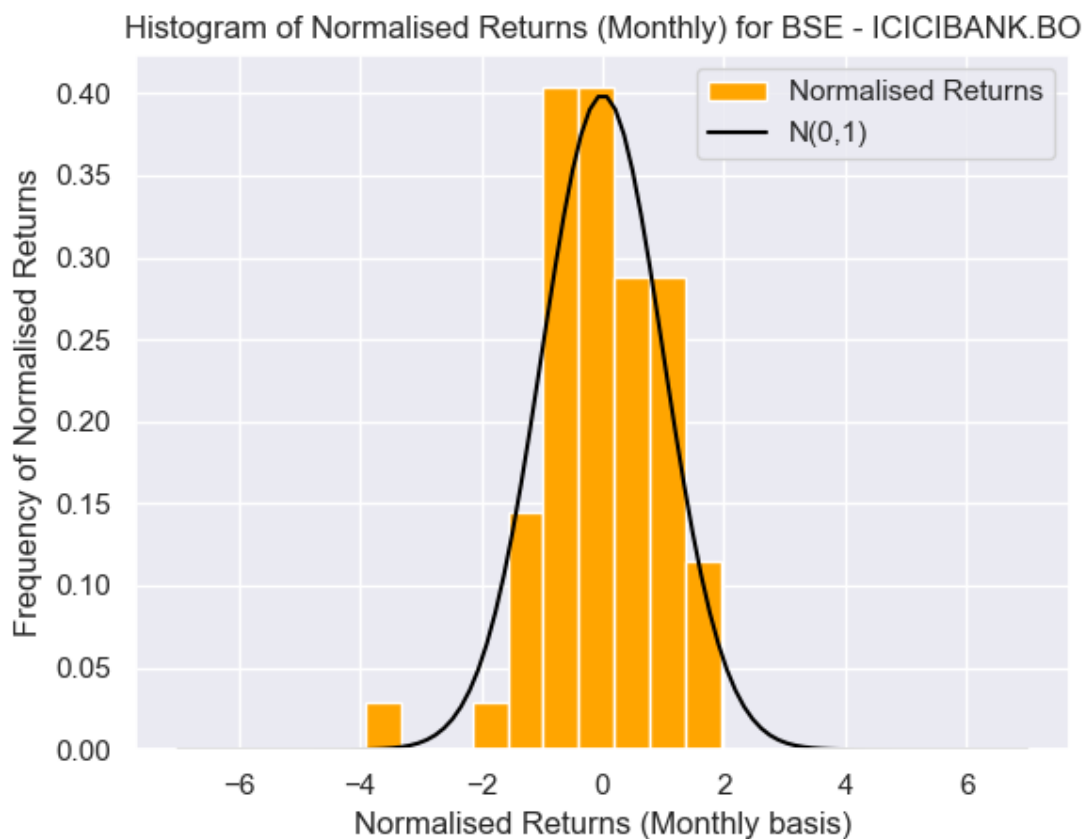


Stock Prices vs Time (Daily) for BSE - ICICIBANK.BO

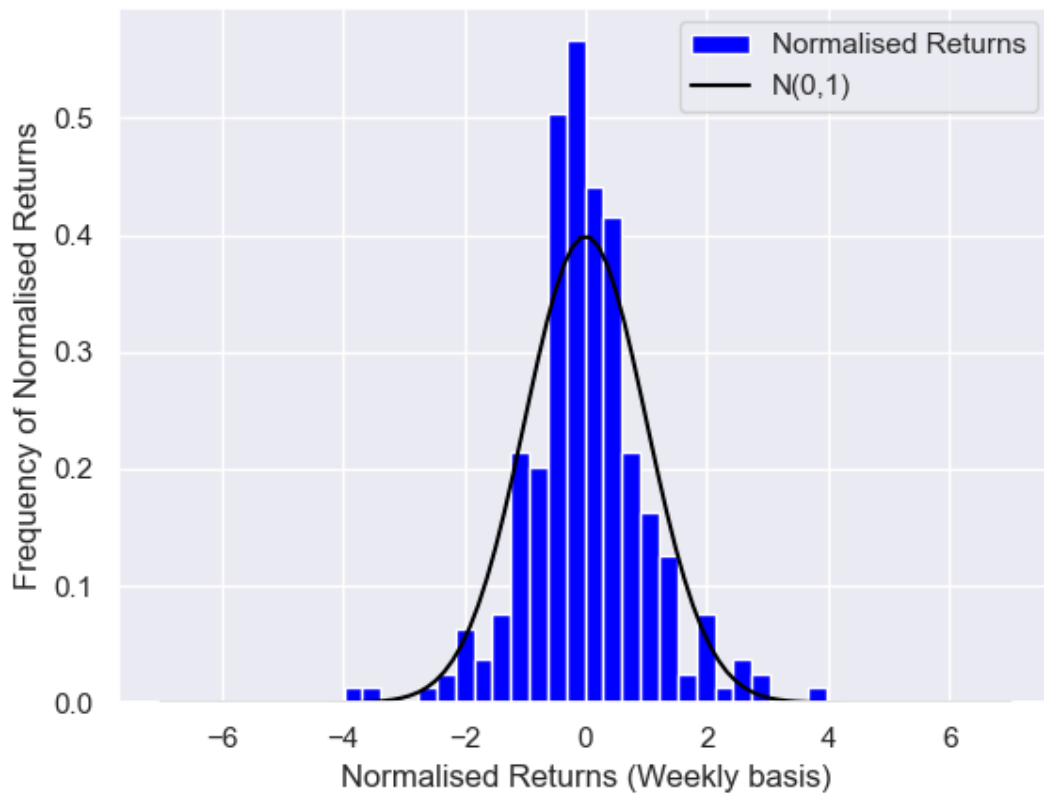


Question 2

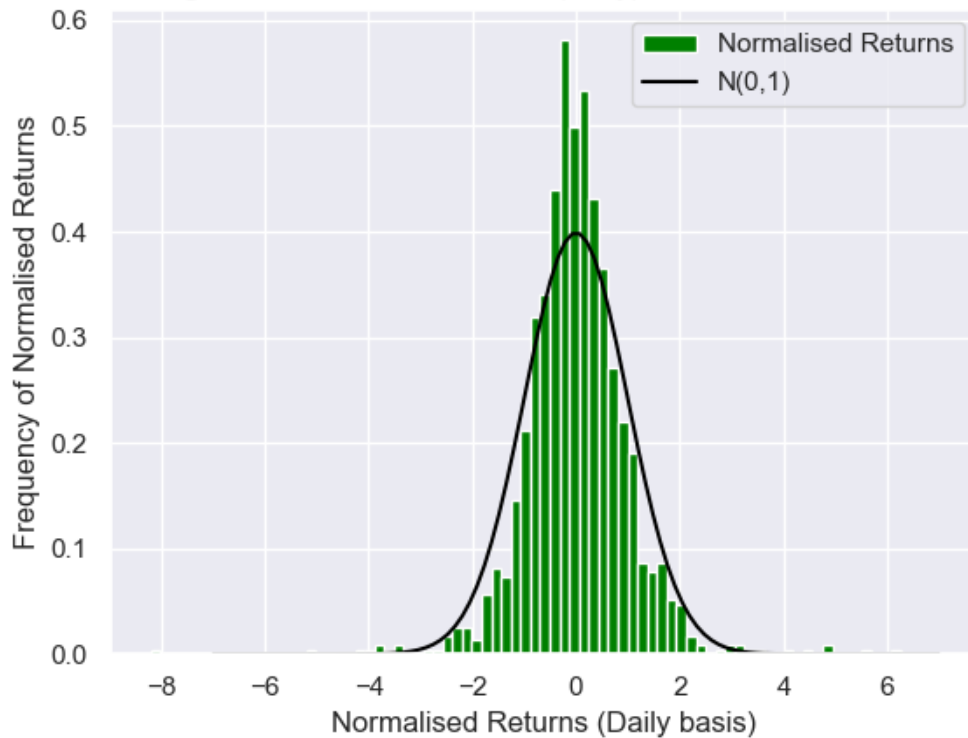
Plot of returns and histograms of normalized returns against time (monthly, weekly, and daily) for ICICI is shown below. Remaining stocks follow similar behaviour.



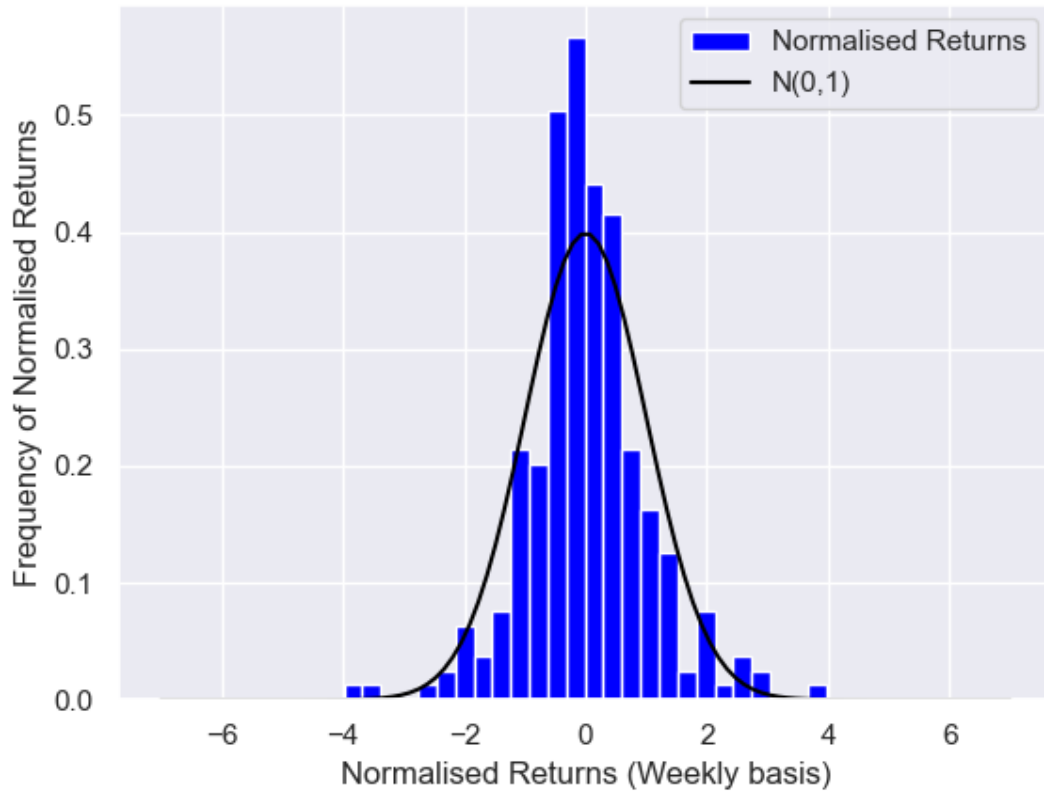
Histogram of Normalised Returns (Weekly) for BSE - ICICIBANK.BO



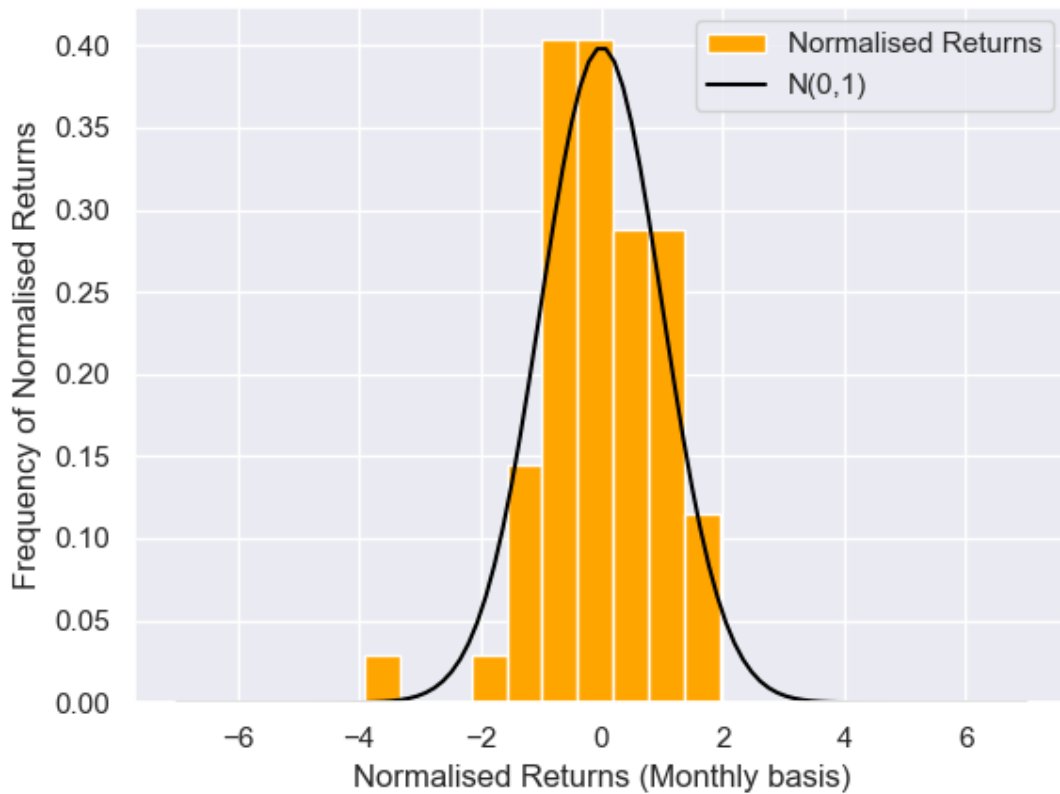
Histogram of Normalised Returns (Daily) for BSE - ICICIBANK.BO



Histogram of Normalised Returns (Weekly) for BSE - ICICIBANK.BO

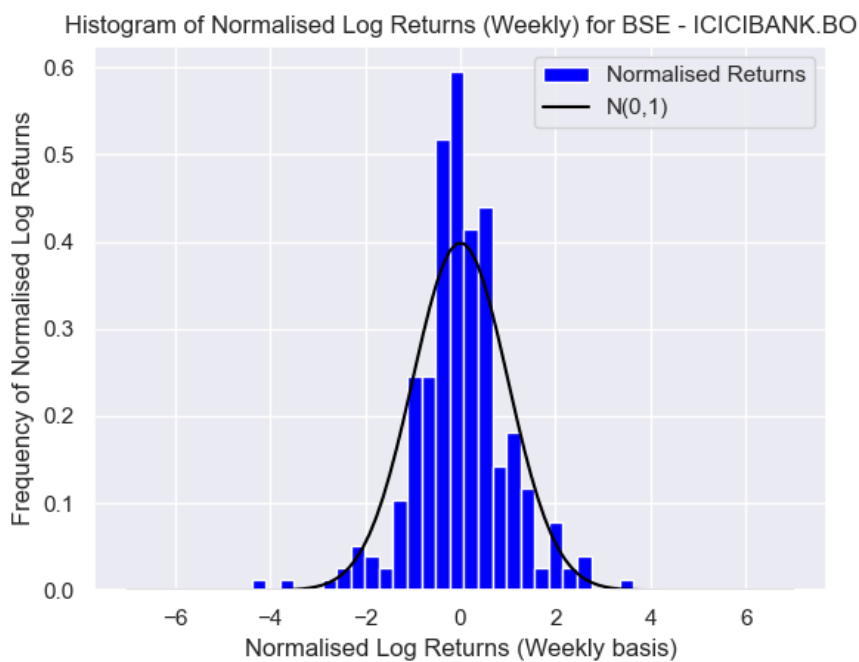
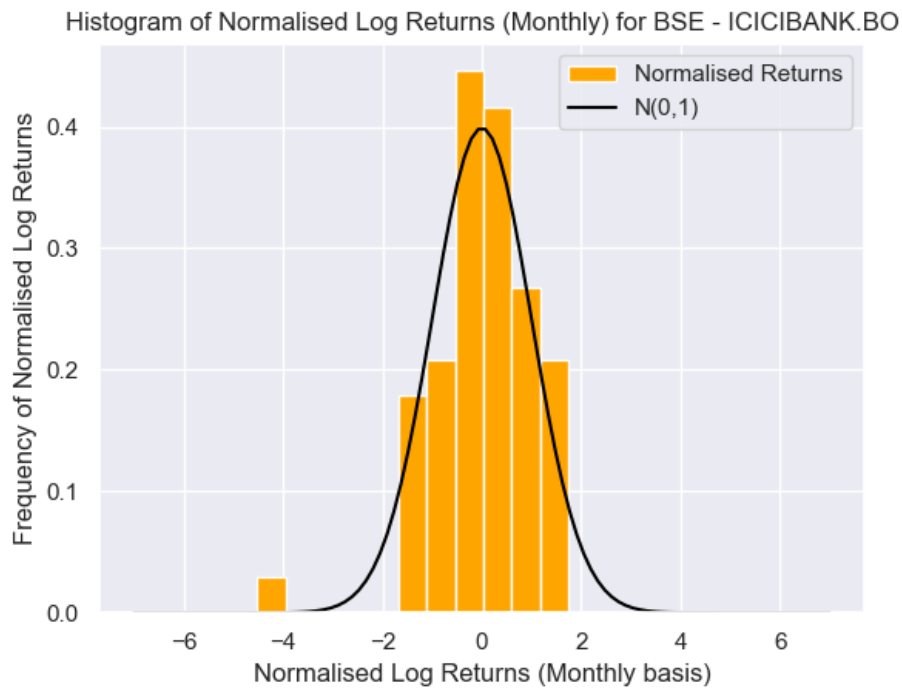


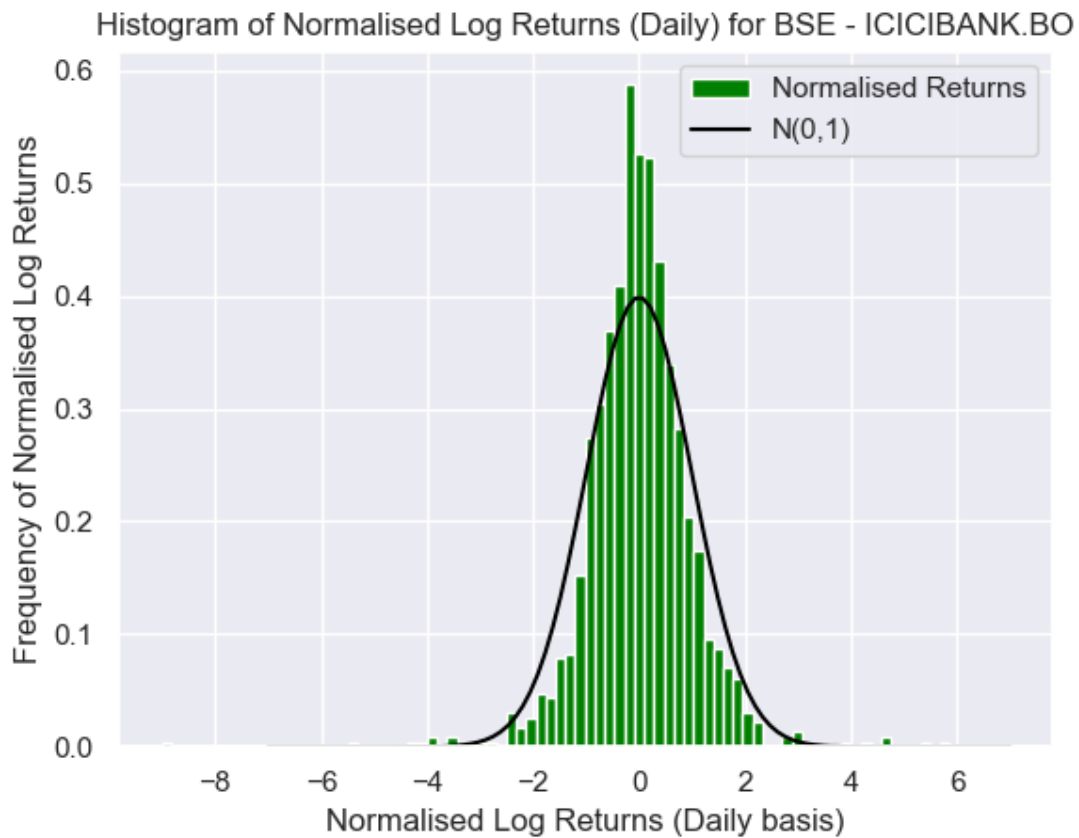
Histogram of Normalised Returns (Monthly) for BSE - ICICIBANK.BO



Question 3

Plot of log returns against time (monthly, weekly, and daily) for ICICI is shown below. Remaining stocks follow similar behaviour.

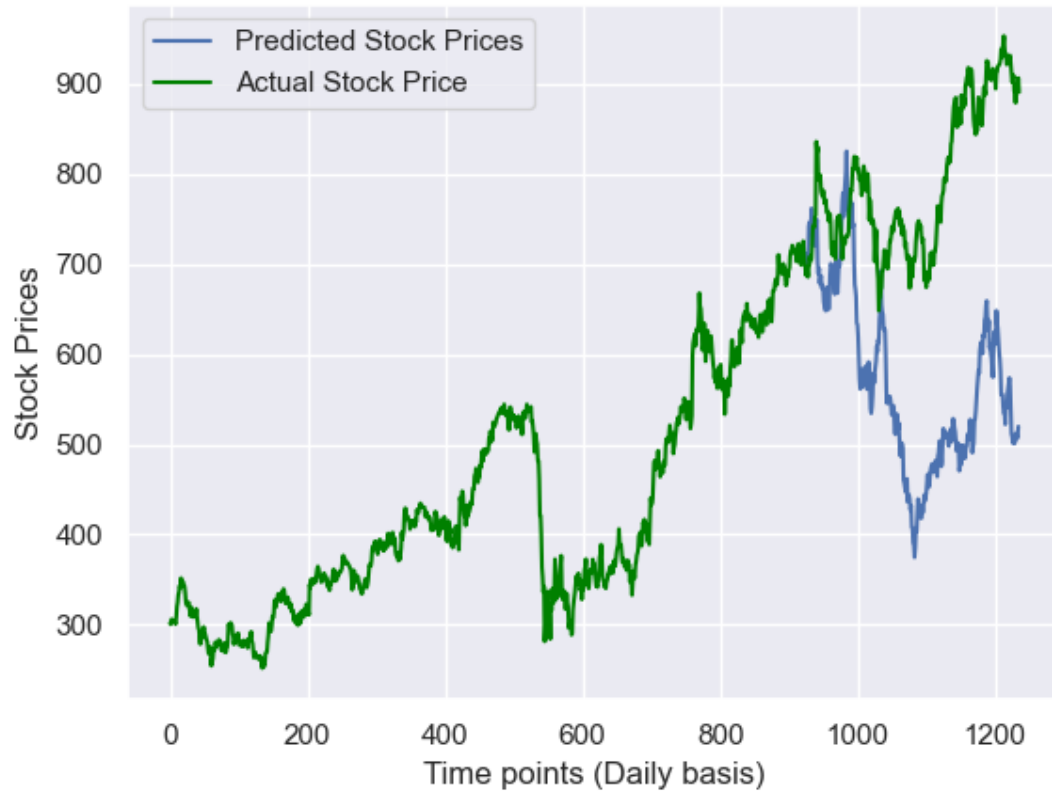




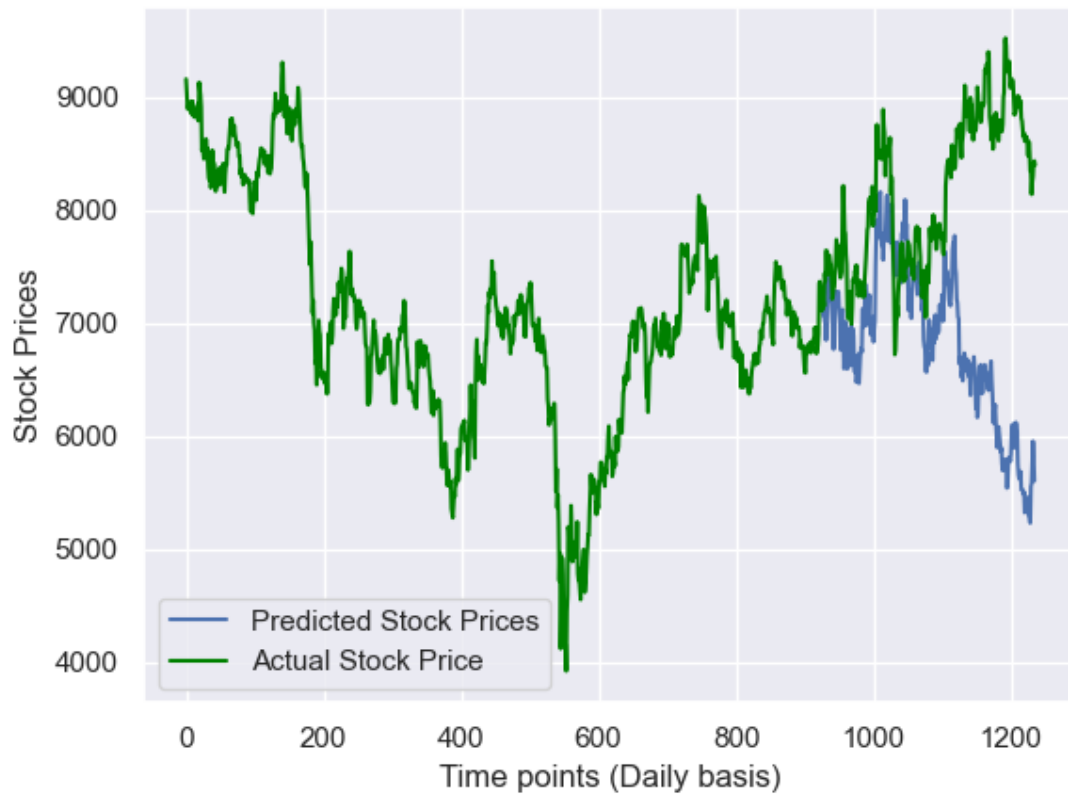
Question 4

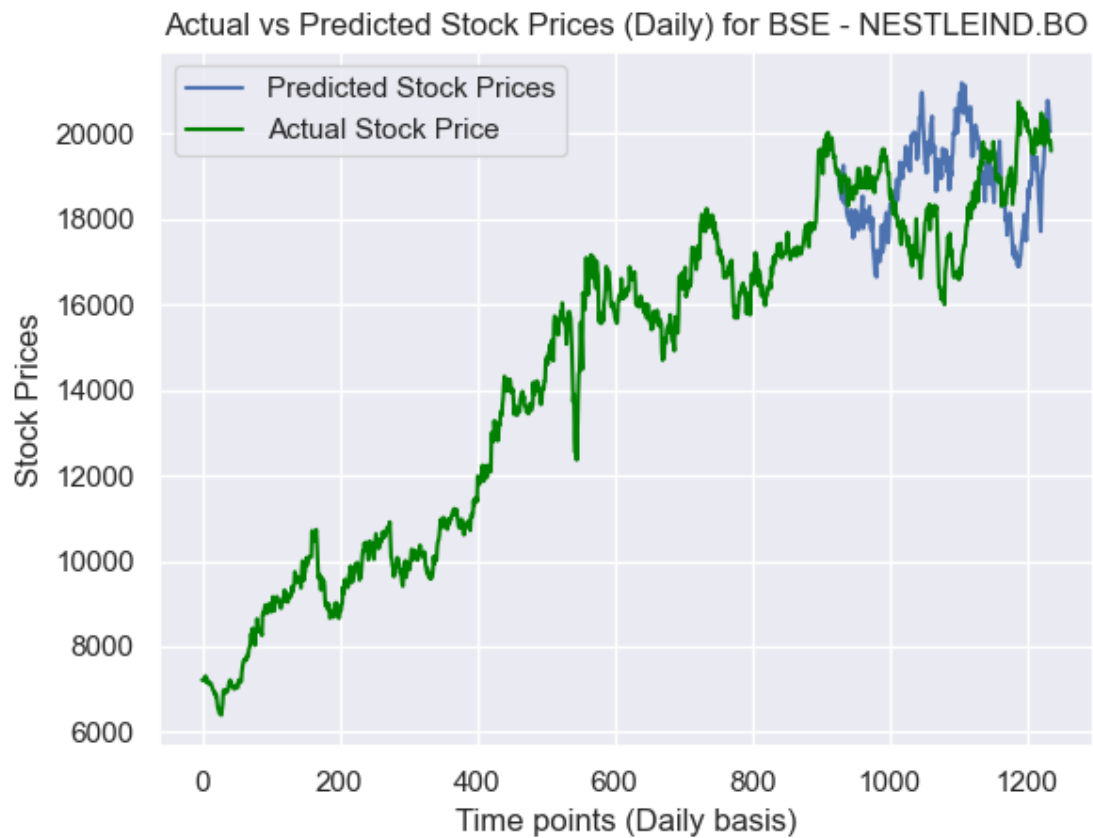
Calculating μ , and σ from daily stock data, we tried to predict stock values. ICICI, MARUTI, NESTLE' plot is shown. Other stocks followed similar behaviour.

Actual vs Predicted Stock Prices (Daily) for BSE - ICICIBANK.BO



Actual vs Predicted Stock Prices (Daily) for BSE - MARUTI.BO

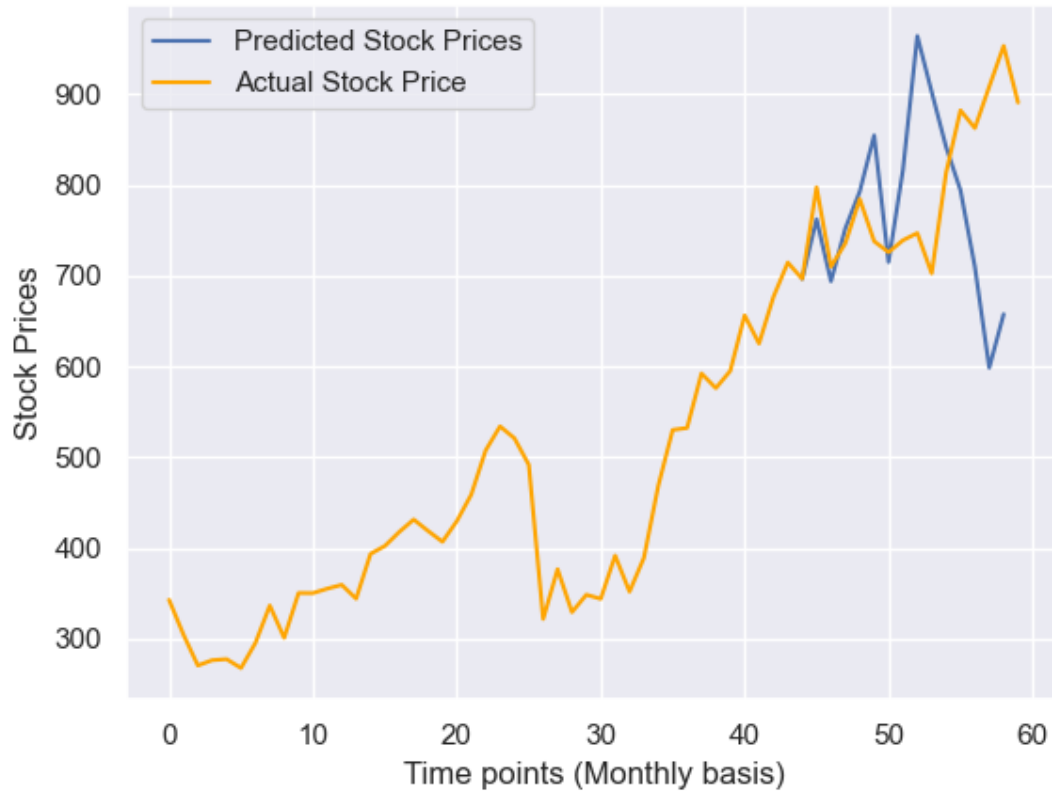




Question 5

Calculating μ , and σ from weekly and monthly stock data, we tried to predict stock values. ICICIS' plot is shown. Other stocks (except MRUTI) followed similar behaviour.

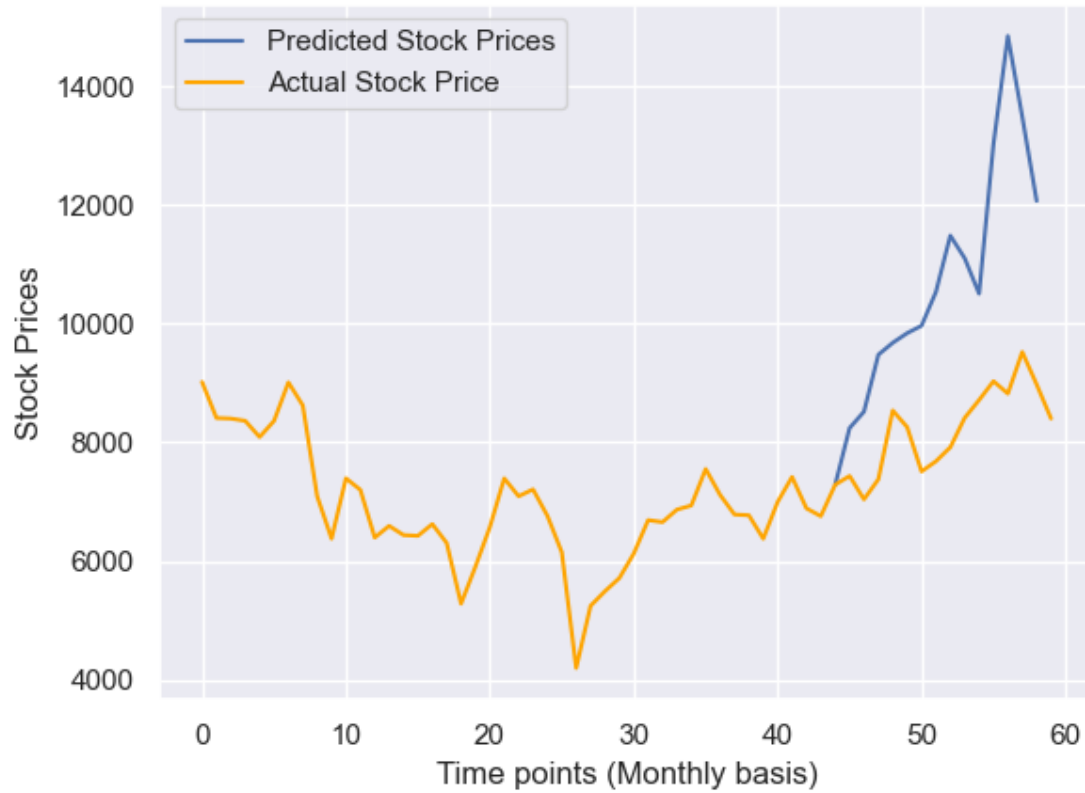
Actual vs Predicted Stock Prices (Monthly) for BSE - ICICIBANK.BO



Actual vs Predicted Stock Prices (Weekly) for BSE - ICICIBANK.BO



Actual vs Predicted Stock Prices (Monthly) for BSE - MARUTI.BO



Actual vs Predicted Stock Prices (Weekly) for BSE - MARUTI.BO

