Homework assignment title.

Paco de Lucía 778899

Baby Yoda 774455

Chick Corea 884422

An alternative for big teams - Chick Corea (884422), Baby Yoda (774455), Paco de Lucía (778899), Suzanne Ciani (365411), Alan Turing (312511) and others.

Last compiled on: 22/08/2021, 02:50:31.

Abstract

Summary of main findings and conclusions. Optional section.

Keywords: Optional section. quantitative finance; financial risk; financial modeling in R; Optional section.

1 Introduction.

Look how you can add web links in the following sentence. This template is based on the generic OUP template available here. Now, look how you can add a different font. This is useful for file or function names. The original OUP sample tex document, providing more details on preferred formatting for LaTeX documents, is included with the template in the file ouparticle_sample.tex.

Here are some sample references. Reference in brackets as in a list. Please see (Hull 2015a; Carhart 1997) for a full discussion of multi-factor models. Bibliography will appear

at the end of the document. Second, without brackets, separated by a comma. See Hull (2015a), Hull (2015b), Cochrane (2009) for a formal demonstration of analytical results, and (Carhart 1997; Cochrane 1996) for some empirical results.

2 Methodology.

An equation with a label for cross-referencing:

$$\int_0^{r_2} F(r,\varphi) dr d\varphi = \left[\sigma r_2 / (2\mu_0) \right] \int_0^{\infty} \exp(-\lambda |z_j - z_i|) \lambda^{-1} J_1(\lambda r_2) J_0(\lambda r_i \lambda d\lambda) \tag{1}$$

This equation can be referenced as follows: Eq. 1. Now a simpler equation:

$$w = \sum_{i=1}^{20} [1/n^i] \tag{2}$$

This equation can be referenced as Eq. 2.

We can also write equations within the main text as here: $w = \sum_{i=1}^{20} [1/n^i]$.

2.1 A subsection.

A numbered list:

- 1) First numbered point
- 2) Second numbered point
 - Subpoint

A bullet list:

- First point
- Second point

3 Results.

3.1 Generate a figure.

Some data

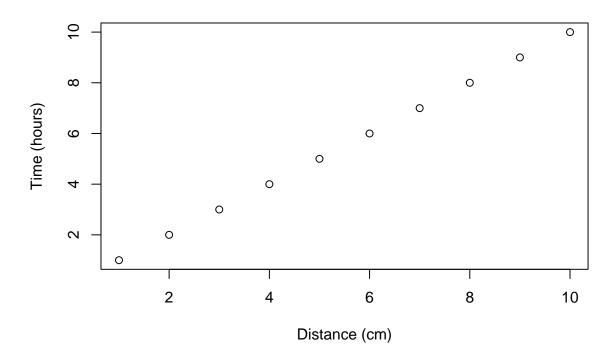


Figure 1: This is the first figure.

You can reference this figure as follows: Fig. 1.

```
plot(1:5, pch = 19, main = "Some data", xlab = "Distance (cm)",
ylab = "Time (hours)")
```

Some data

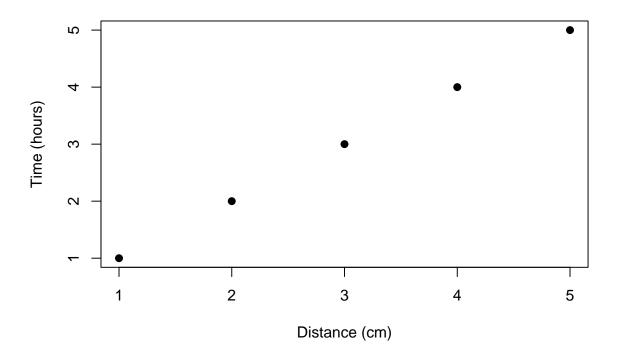


Figure 2: This is the second figure.

Reference to second figure: Fig. 2

3.2 Generate a table using xtable.

| | ID | code |
|---|----|--------------|
| 1 | 1 | a |
| 2 | 2 | b |
| 3 | 3 | \mathbf{c} |

Table 1: This is the table caption

You can reference this table as follows: Table 1.

Table 2: This is the table caption

| ID | code |
|----|--------------|
| 1 | a |
| 2 | b |
| 3 | \mathbf{c} |
| | |

3.3 Generate a table using kable.

You can reference this table as follows: Table 2.

4 Nombres de los alumnos de PMF (fall 2021).

4.1 Grupo 3:00pm.

Diana Jacquelinne Soto Alcaraz

Juan Pablo Almada Burr

Bernardo Amador Padilla

Christian Contreras Hernández

Melanie Flores García

Luis Fernando Rodríguez Parra

Diego Valdés Contreras

María Fernanda Rendón Muro

Eugenio Murillo Nader

Adriana Beatriz Santos Monterroza

Oscar David Cortés Gutiérrez

Pompilio Rainiero Amador Sandoval

José Gonzalo Morones Intriago-Saludos!

Andrea Newell Jasso

María Julia Romero Rico

Claudia Michelle de los Ríos Arellano

Salvador Adrián Sánchez Macías

Enrique Gallegos Pateiro

César Alejandro Marroquín Garibay

Natalia Azcárraga Kuri

Cecilia Reyes Villarreal

Ricardo Díaz Ceballos Corral

Medardo Chávez Aguilar

Sofía Aitana Salcedo Martínez

Karina Albarrán Herrera

César Jacob Linares Murguia

Edgar Fernández Reynaga

Marianne Obele Coll

Emilio Noriega González

Allan Alvarado Lozano - Saludos desde Guadalajara

Lara Hanna Weitgasser - Hola a todos y todas!

4.2 Grupo 6:00pm.

Juan Andrés Castro Moreno

Manuel Alejandro Manríquez Quezada

Juan Carlos Bocanegra Rivera

Alejandro Adolfo Pastor Lara

Adalberto Vladimir Palomares Ramos

Diana Angélica Sandoval Ramírez

Luis Daniel Puente Flores

José Ramón Santos Buhl

Raúl Antonio Valdez Lozano

Jesús Oscar López Mendoza

Eduardo Cuesy Saldaña

Héctor Alejandro Faz Zepeda

Adriana Sofía Salcido Berumen

Luis Arturo Payán Quiñones

Daniela Pizano Chávez

David Armando Placencia Aguilar

Marco Francisco Beltrán Soto

Román Muñoz Loza

Oscar Ventura Montaño

Manuel Eduardo Romero Jara

Juan Francisco Marcial Posas

Jorge Andrés Ángeles Luévano

Andrés Amílkar Yáñez Frías

Nicolai Reiners Félix Muñoz Rodríguez David Villard Linares Álvaro Rubio Pina Eyleen Lizeth López Cueva-Saludos desde Perú

4.3 Task.

Use R code to numerically demonstrate whether the following equation is true:

$$ln(e) + (sin^2x + cos^2x) > \sum_{n=0}^{\infty} 1/2^n$$
 (3)

Write your R code and results here, below the equation 3 and before the conclusion. Please include your name.

5 Conclusion.

You can cross-reference sections and subsections as follows: Section 2 and Section 2.1.

Note: the last section in the document will be used as the section title for the bibliography.

References.

Carhart, Mark M. 1997. "On Persistence in Mutual Fund Performance." *The Journal of Finance* 52 (1): 57–82.

Cochrane, John H. 1996. "A Cross-Sectional Test of an Investment-Based Asset Pricing Model." *Journal of Political Economy* 104 (3): 572–621.

——. 2009. Asset Pricing: Revised Edition. Princeton university press.

Hull, John C. 2015a. Options, Futures, and Other Derivatives. 9th ed. Prentice Hall.

——. 2015b. Options, Futures, and Other Derivatives. 9th ed. Prentice Hall.