**FINN 6216 Homework Assignment #4.2**

1. Instead of just the last 504 points of AAPL and SPY, go back and get the last *2001* points, exactly. Both of these have been around that long so that should be easy to do. Compute 2000 relative shifts for each. Now let Portfolio 1 be 200 shares of Apple, and Portfolio 2 be 100 shares of the Spiders. For compute historical Do you ever see a violation of coherence for any these 40 VaR calculations?

**This is the last of the weekly assignments, and it is due Thursday. April 6.**