

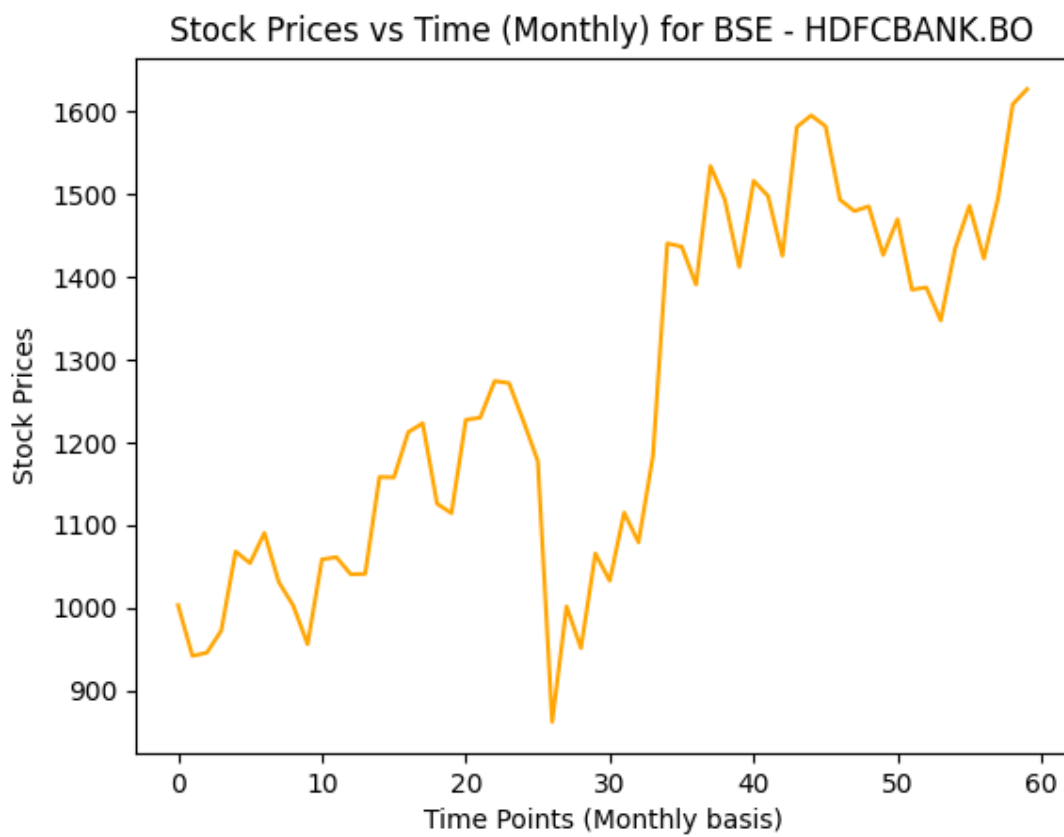
MA374 - FINANCIAL LAB  
ASSIGNMENT 06

NAME: DEV SANDIP SHAH

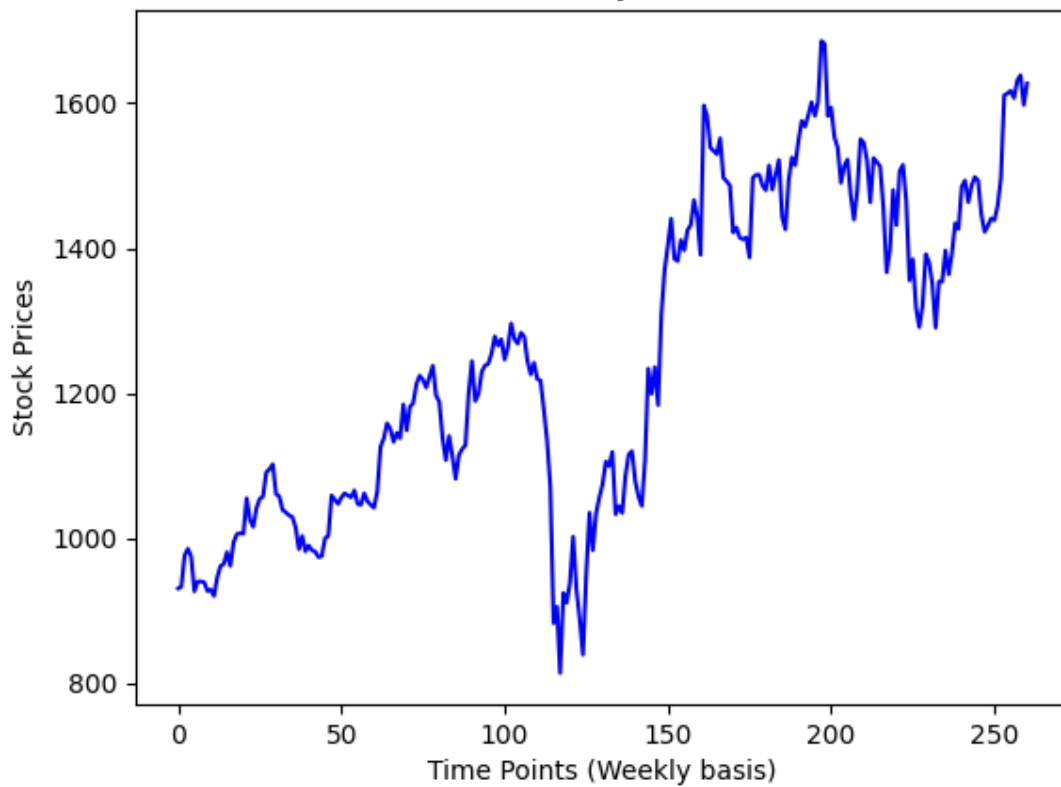
ROLL NO: 200123074

Question 1 :

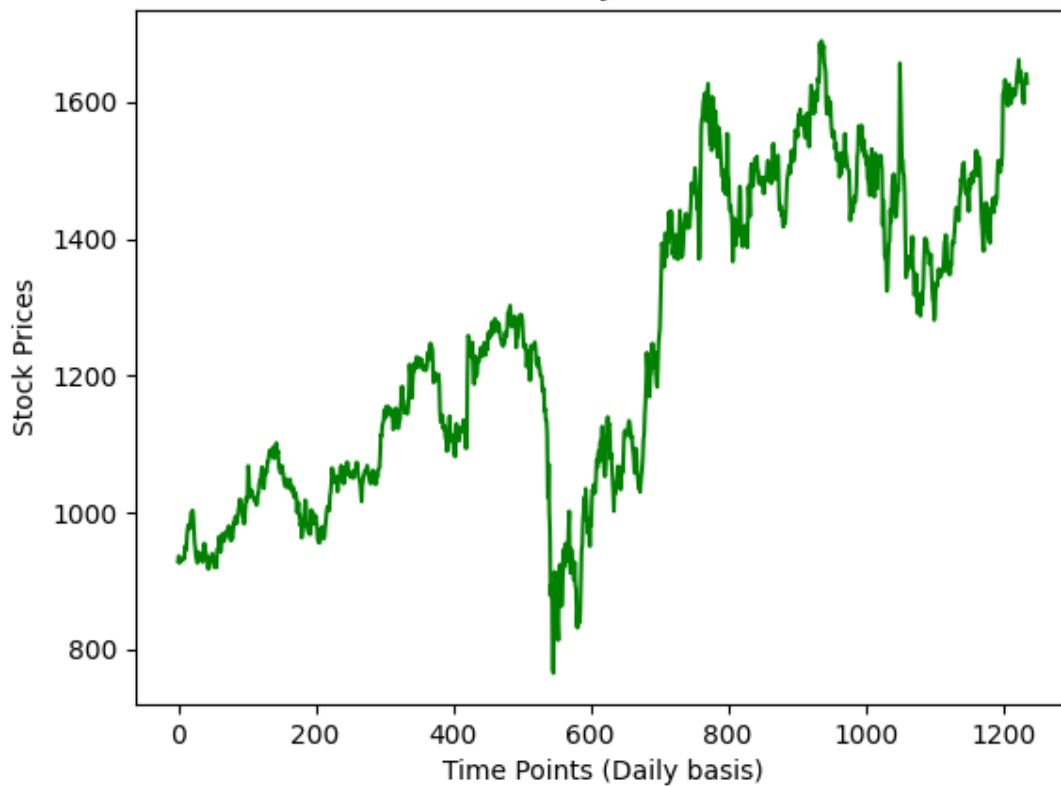
Plot of prices against time (monthly, weekly, and daily) for Asian Paints is shown below.  
Remaining stocks follow similar behaviour.



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

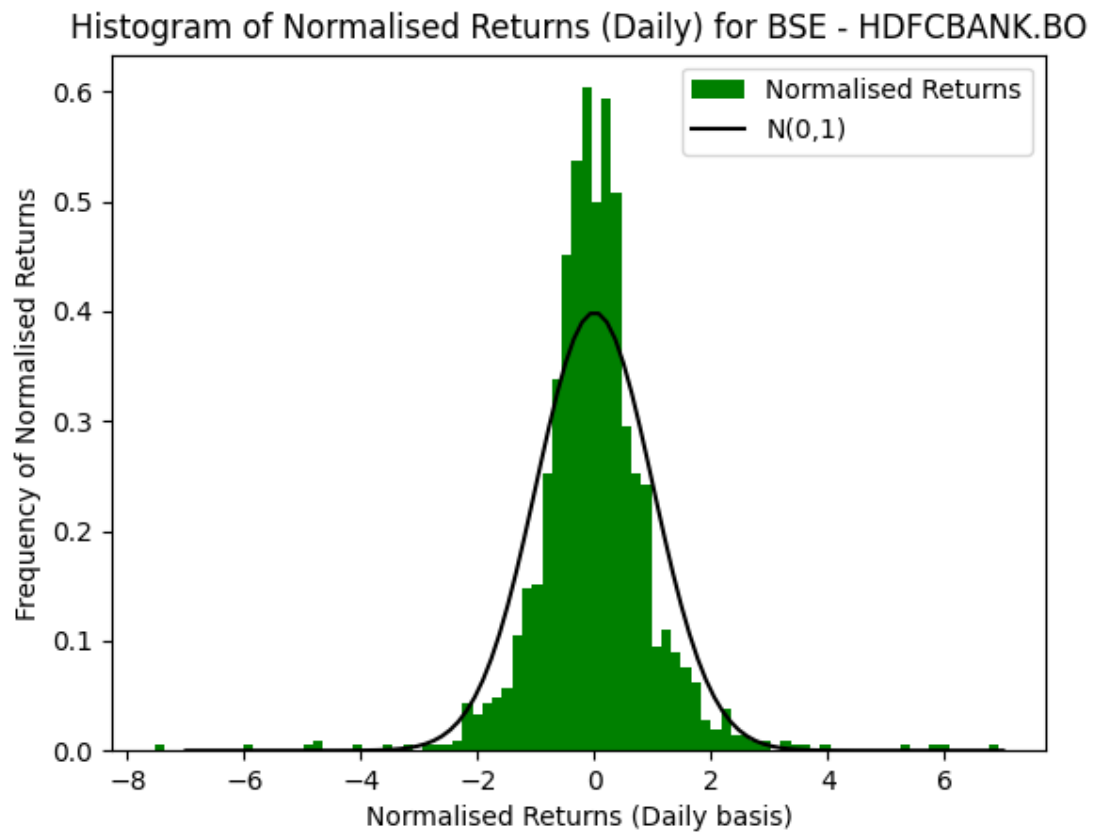


Stock Prices vs Time (Daily) for BSE - HDFCBANK.BO

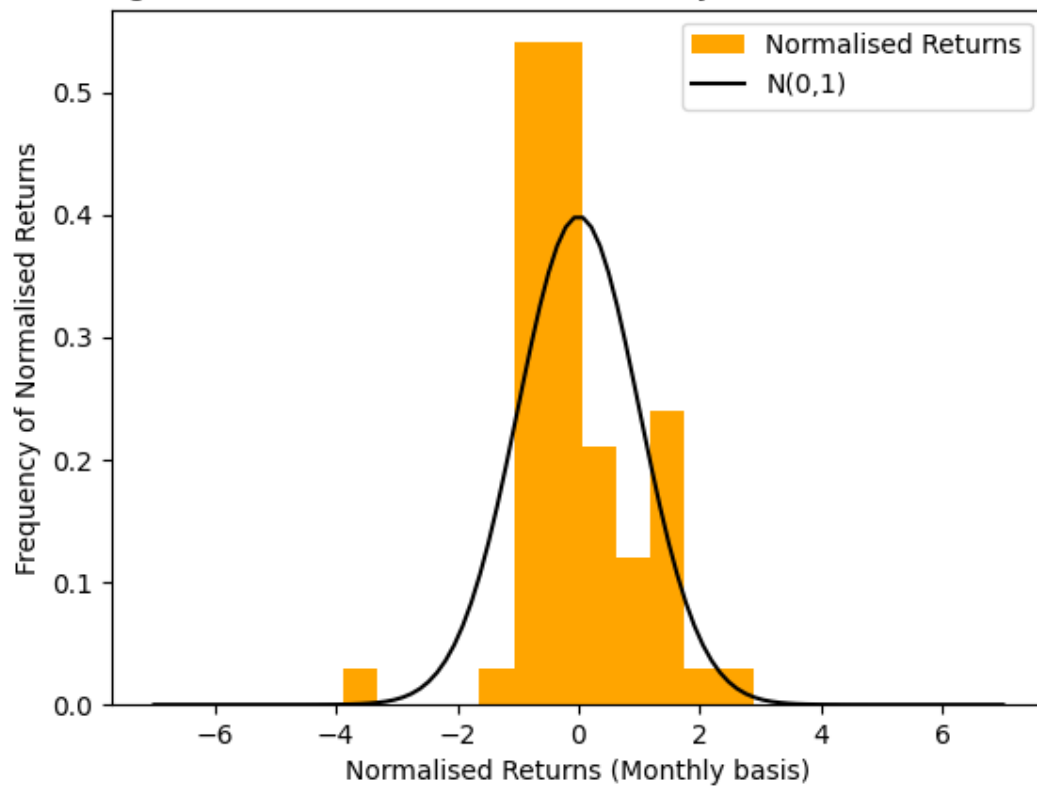


Question 2:

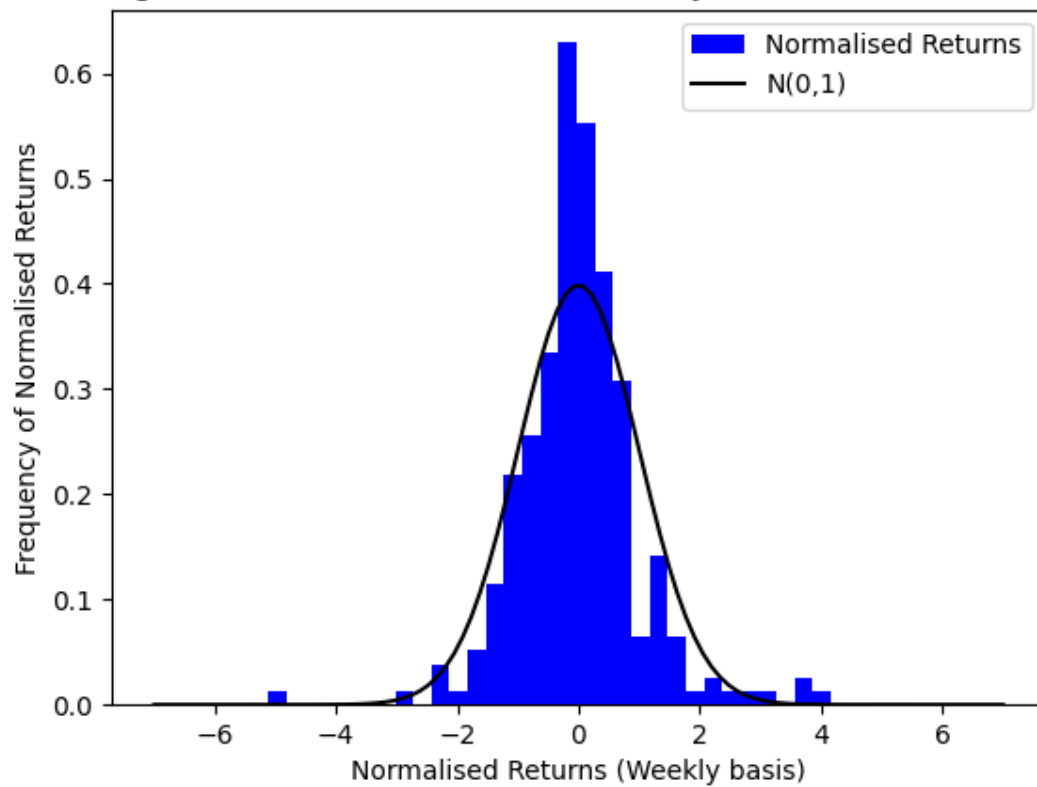
Plot of returns and histograms of normalized returns against time (monthly, weekly, and daily) for Asian Paints is shown below. Remaining stocks follow similar behaviour.



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

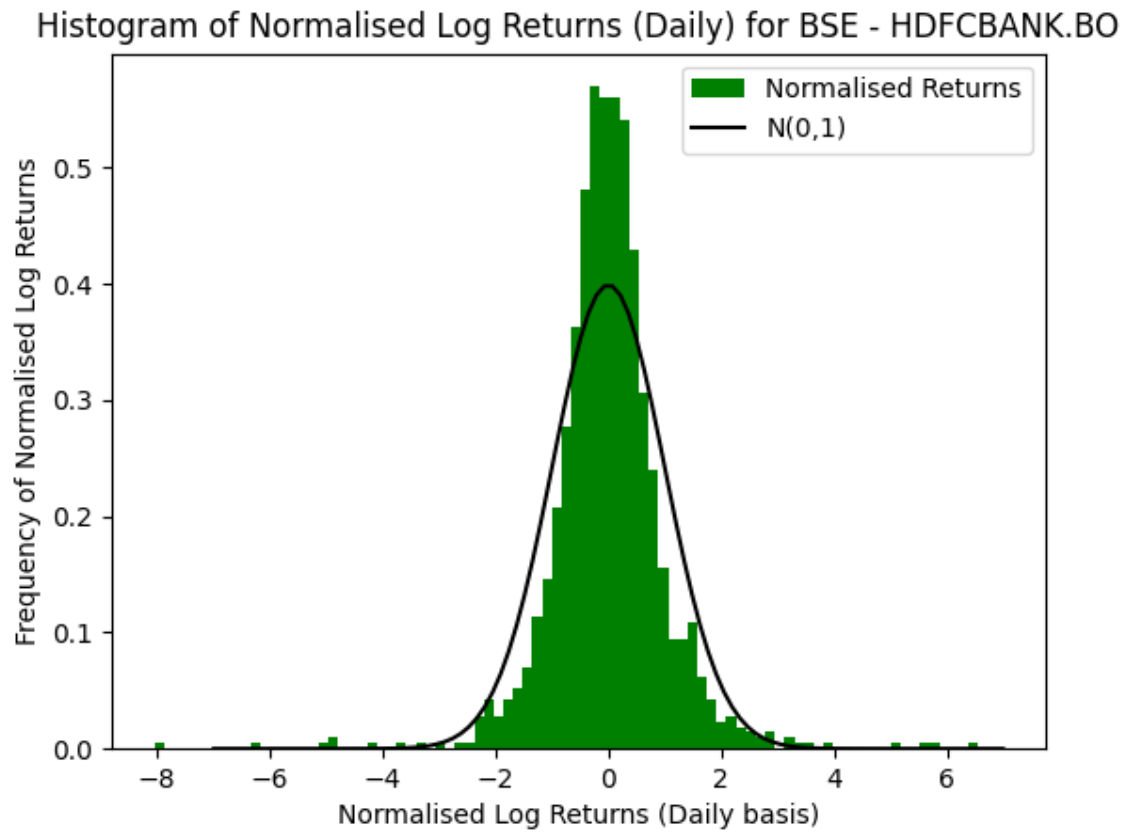


Histogram of Normalised Returns (Weekly) for BSE - HDFCBANK.BO

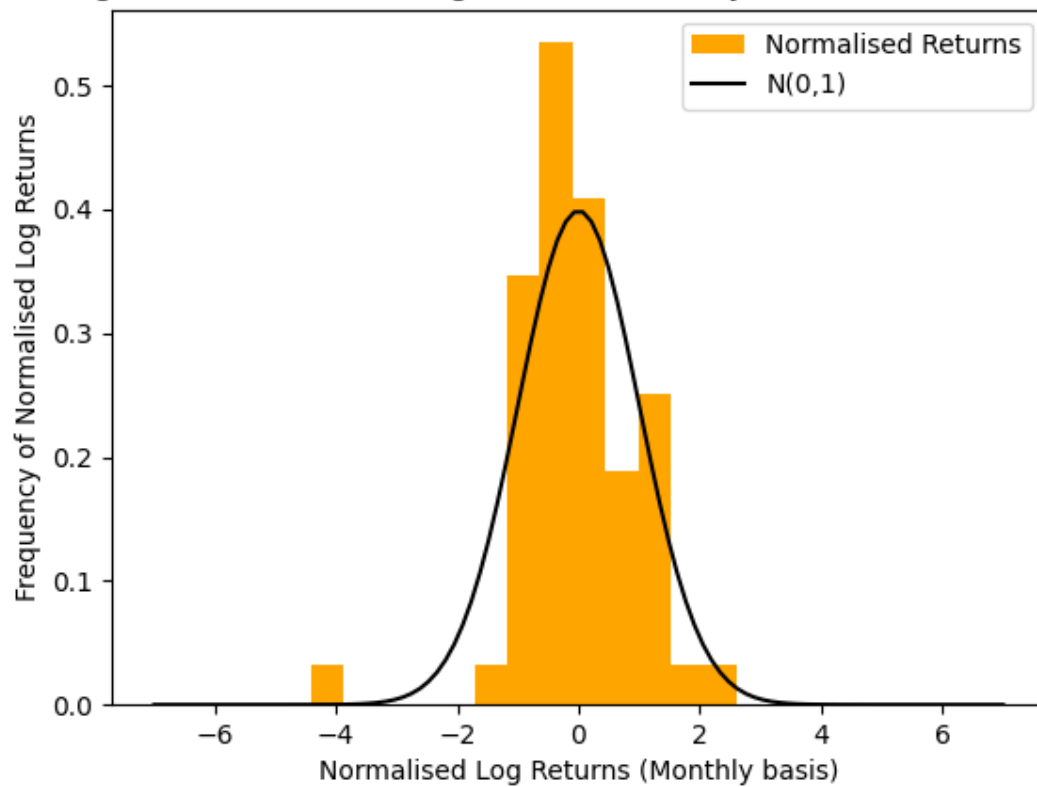


Question 3:

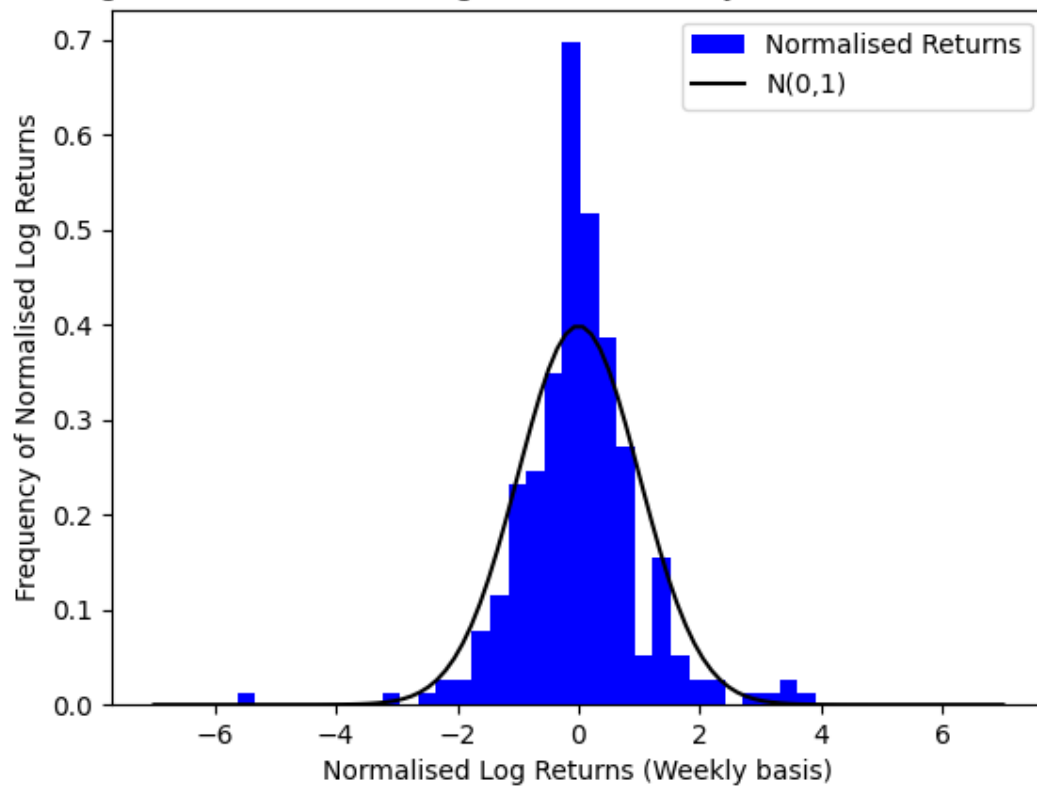
Plot of log returns against time (monthly, weekly, and daily) for Asian Paints is shown below. Remaining stocks follow similar behaviour



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

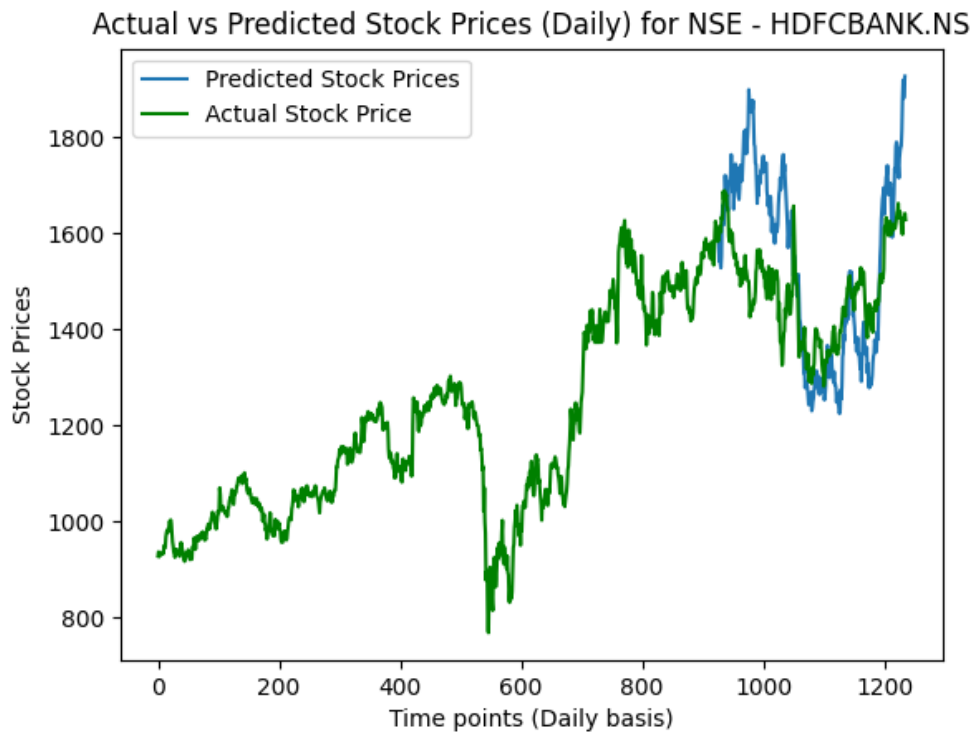
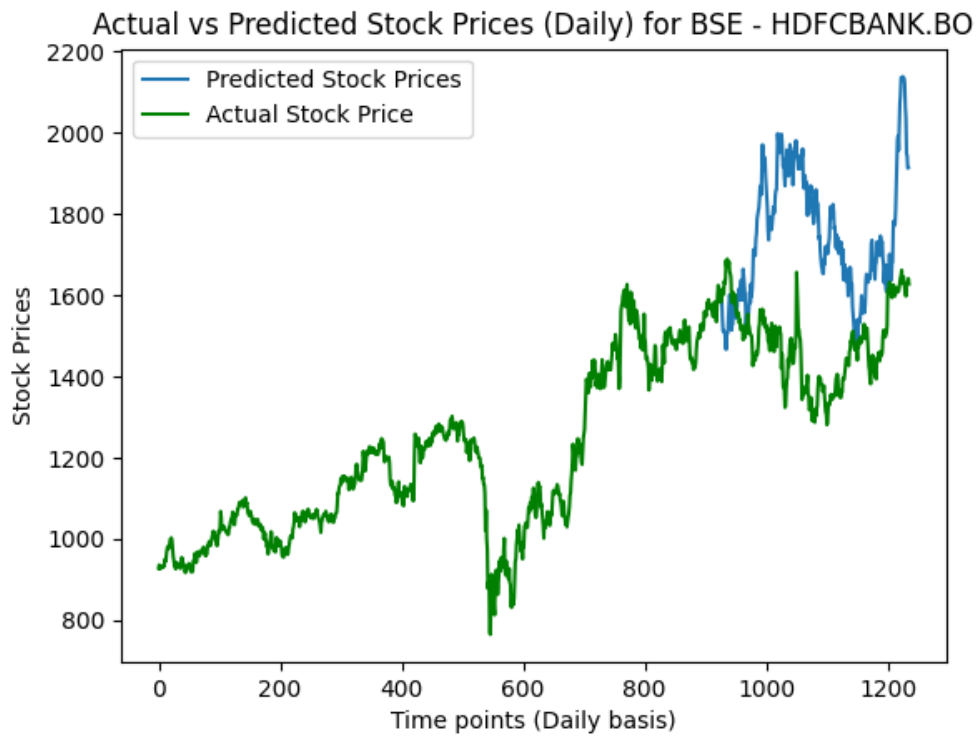


Histogram of Normalised Log Returns (Weekly) for BSE - HDFCBANK.BO



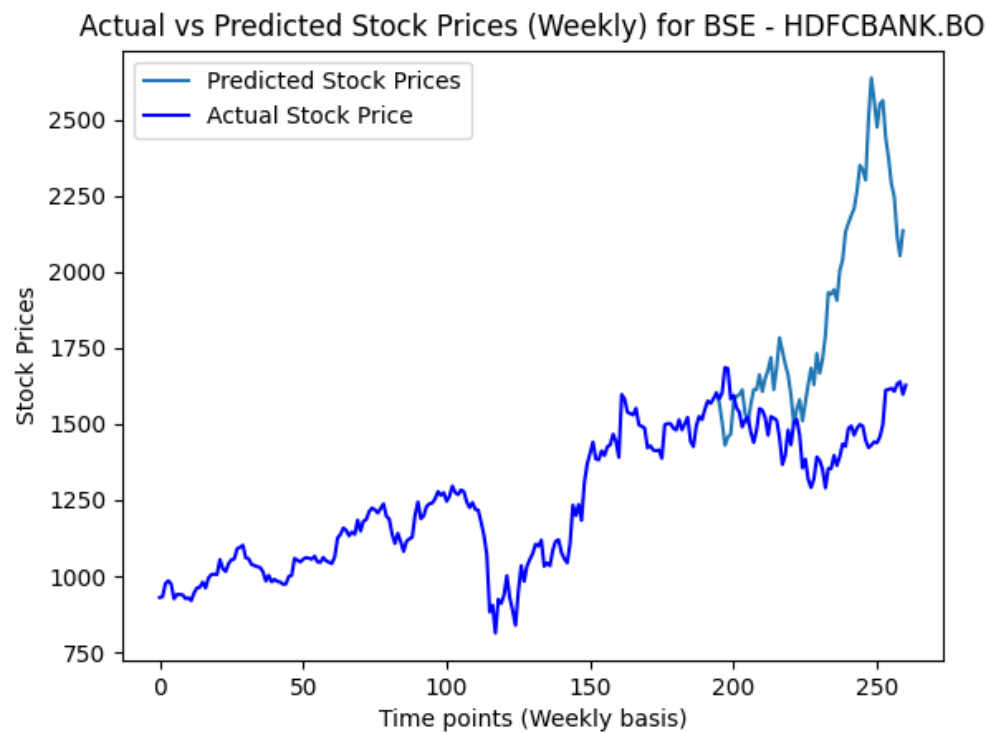
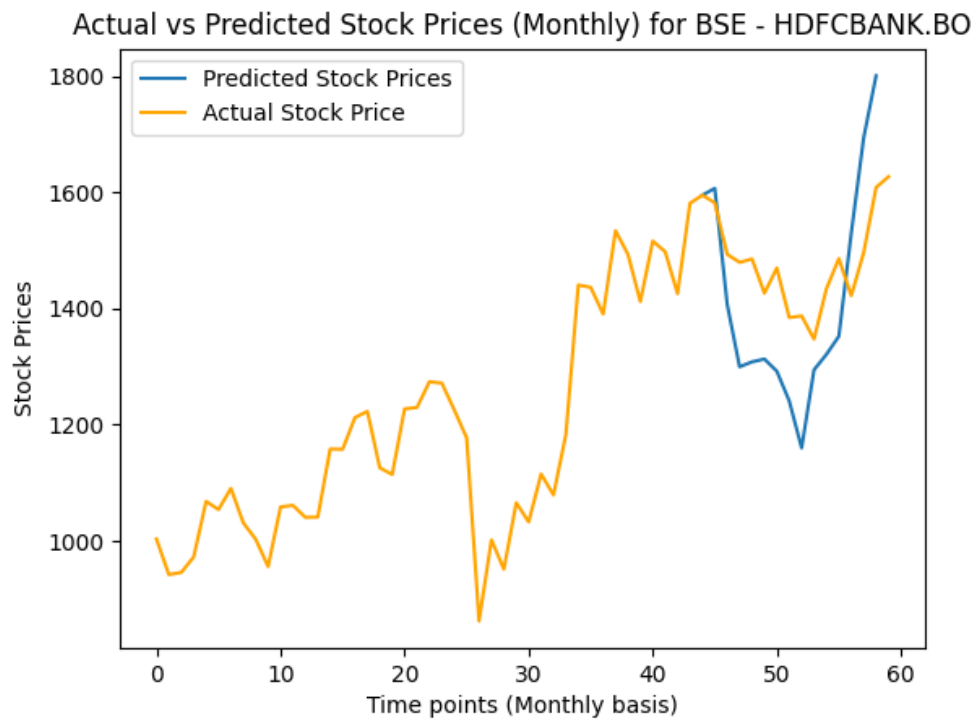
#### Question 4:

Calculating  $\mu$ , and  $\sigma$  from daily stock data, we tried to predict stock values. Asian Paints' plot is shown. Other stocks (except Tata Steel) followed similar behaviour.



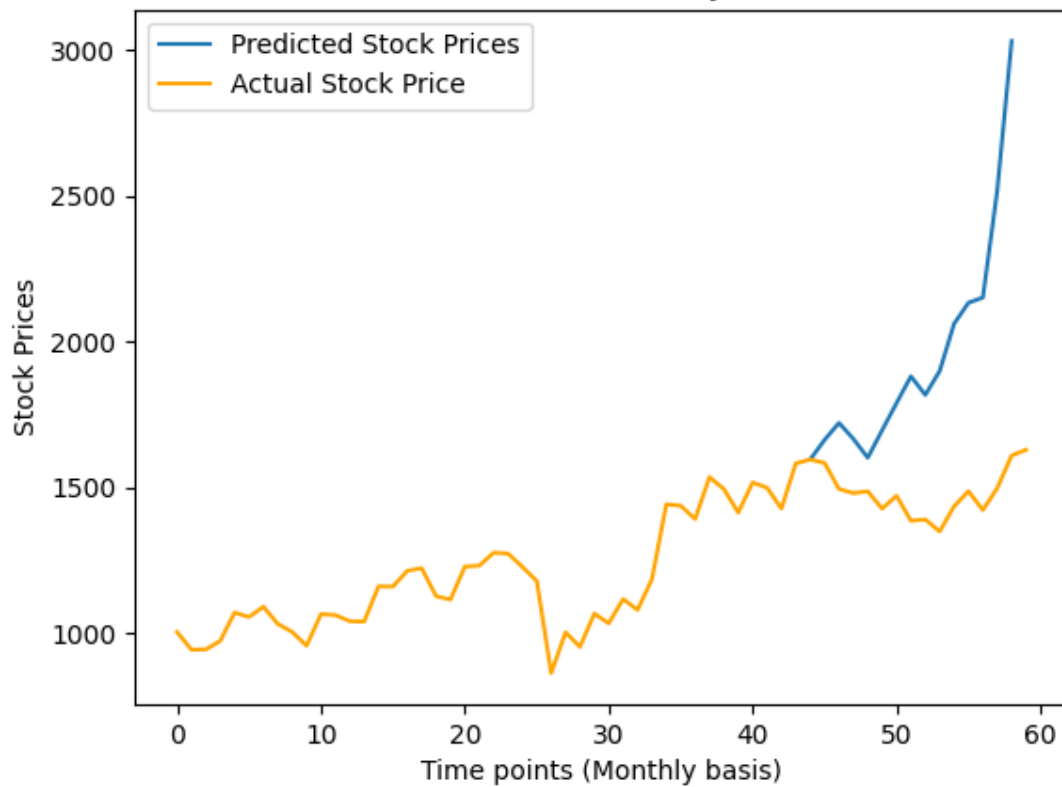
### Question 5:

Calculating  $\mu$ , and  $\sigma$  from weekly and monthly stock data, we tried to predict stock values. Asian Paints' plot is shown. Other stocks (except Tata Steel) followed similar behaviour.





Actual vs Predicted Stock Prices (Monthly) for NSE - HDFCBANK.NS



Actual vs Predicted Stock Prices (Weekly) for NSE - HDFCBANK.NS

