| **Financial Quantitative Risk Management and Decision Making** April 2, 2021 |
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| Problem Set  of Lecture 2 |
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Doing the following homework bu using the data in attachment.

1. Drawing the figure of **EMPIRICAL COPULA**.
   (Hint: Using the knowledge shows in page 28 of Lecture 2)

2. By means of **REDRAW** the figure shows in page 36 of Lecture 2, prove that the copula of $(X_1, X_2)$ is the same as the copula of $(C_1, X_2)$.
   (Hint: Reading the example shows in page 32 of Lecture 2)