Università degli Studi di Padova

Master Degree Course in Computational Finance

Regression and Time Series Models

Group Work 1 - Regression with CAPM Model

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Assignment 1

Assignment 2

Assignment 3

Assignment 4

Assignment 5

Assignment 6

Assignment 7

Appendix

Summary of Group Members' Contribution

Martina Arrighini:

Luigi Babiski Arruda:
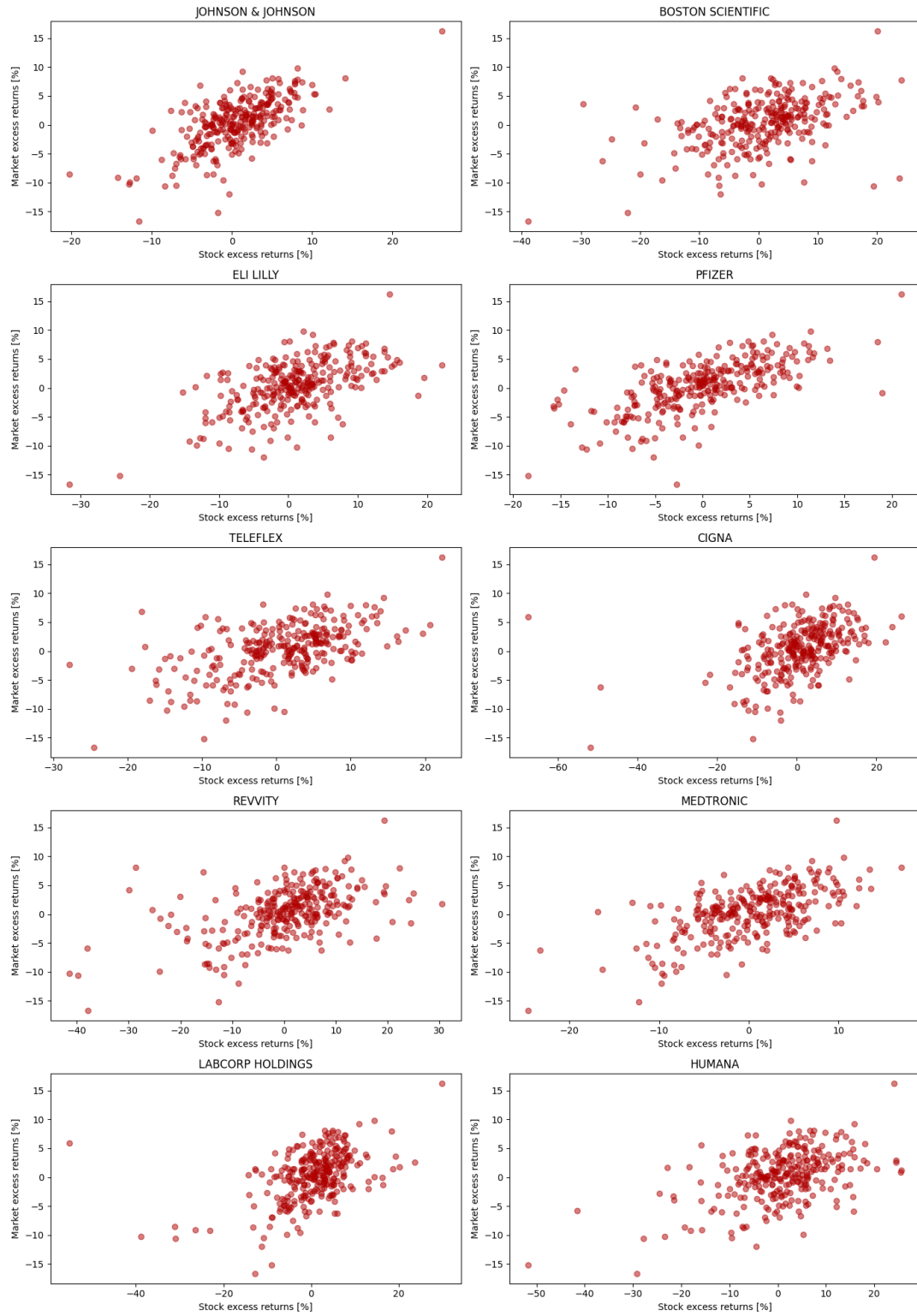
Giorgio Cottini:

Enrico Paciaroni:

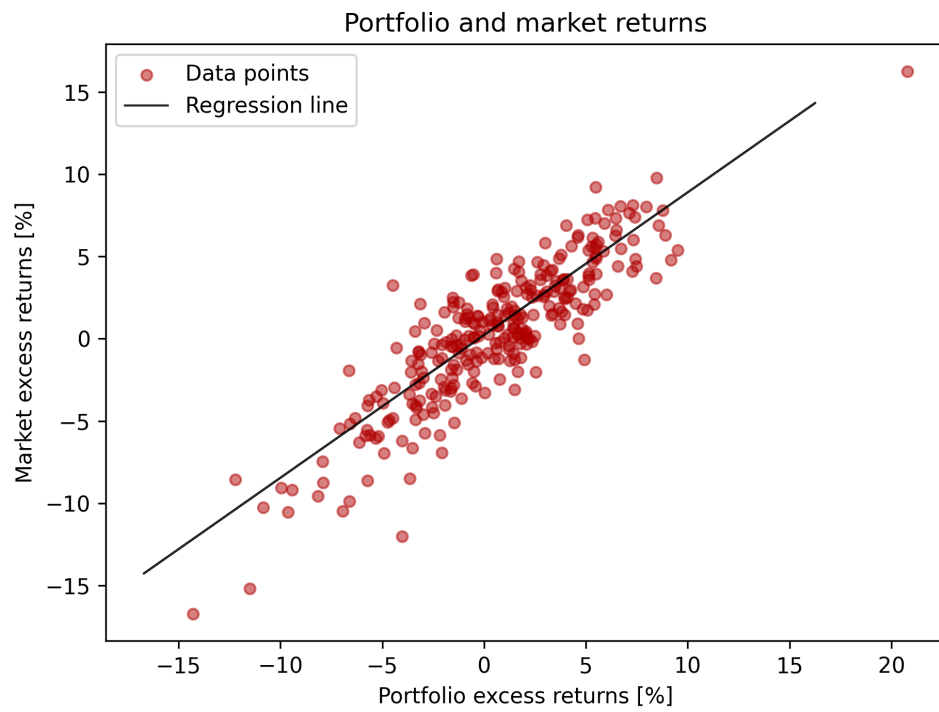**Fig. 1:** Scatterplot of equities' log-returns against excess market returns.

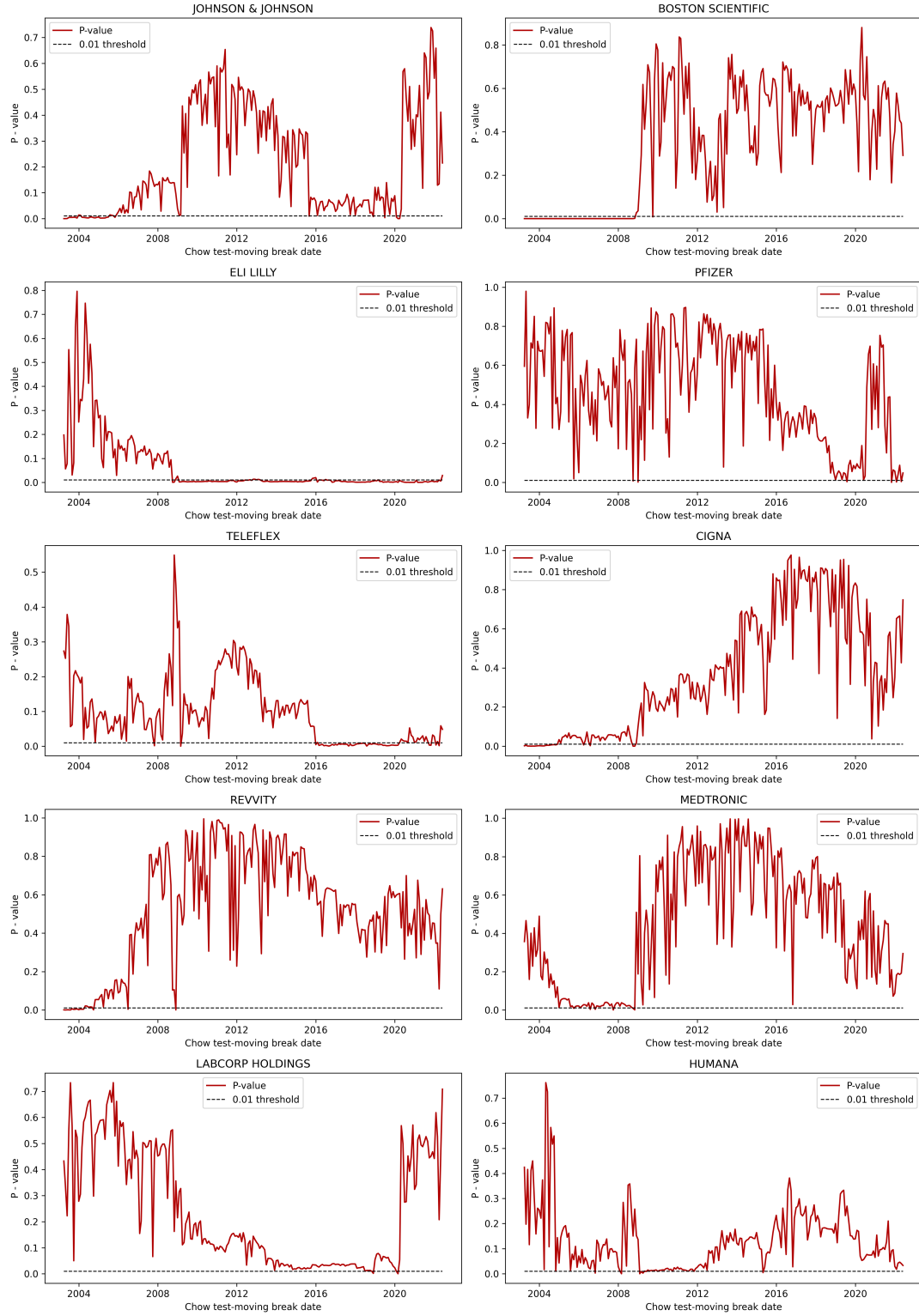**Fig. 2:** Scatterplot of portfolio's returns against excess market returns, with linear regression.

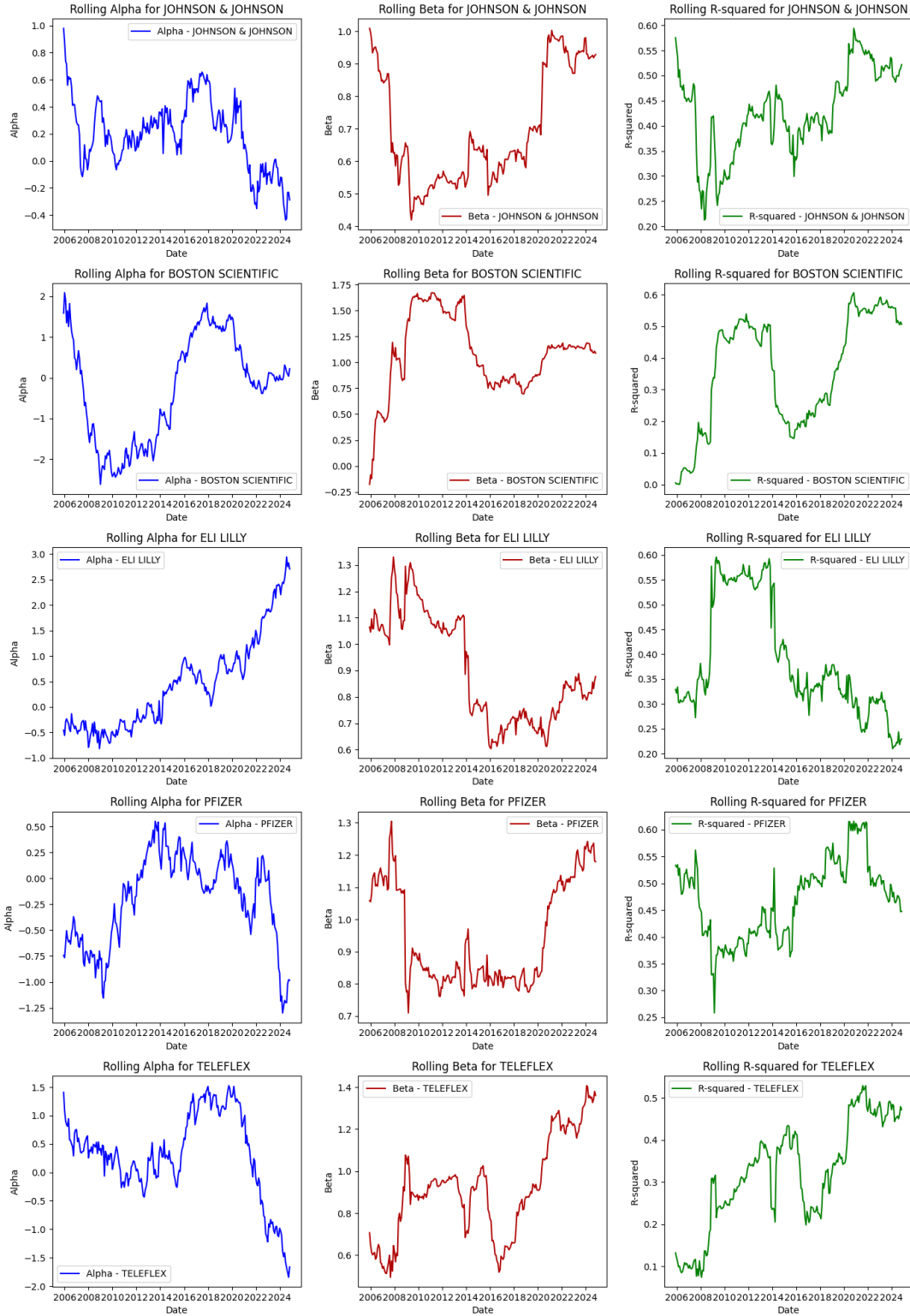**Fig. 3:** Chow Test performed for all equities in search of structural breaks.

Fig. 4: Rolling quantities computed an all equities as an alternative of the Chow Test in search for structural breaks (1).
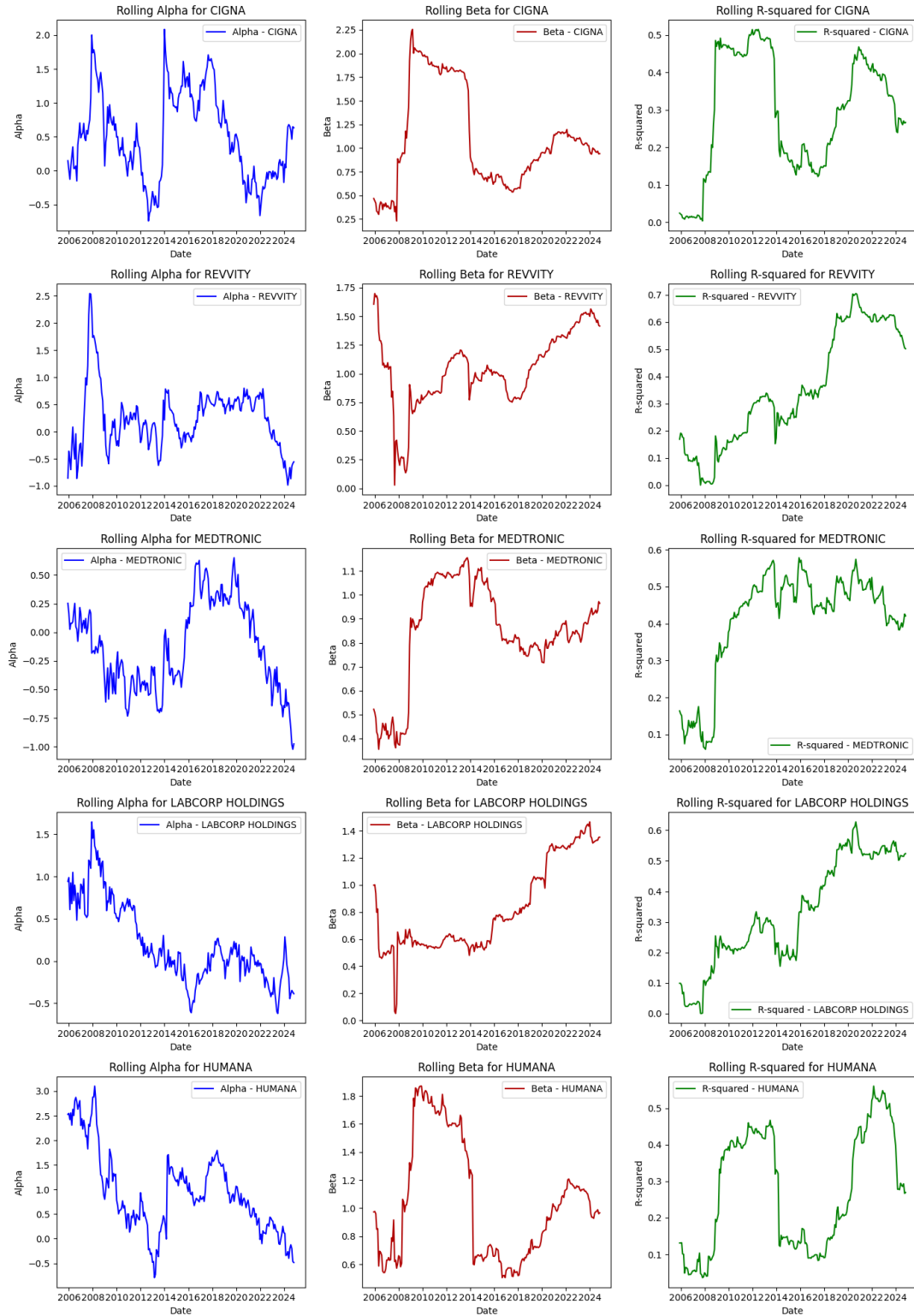
Fig. 5: Rolling quantities computed an all equities as an alternative of the Chow Test in search for structural breaks (2).
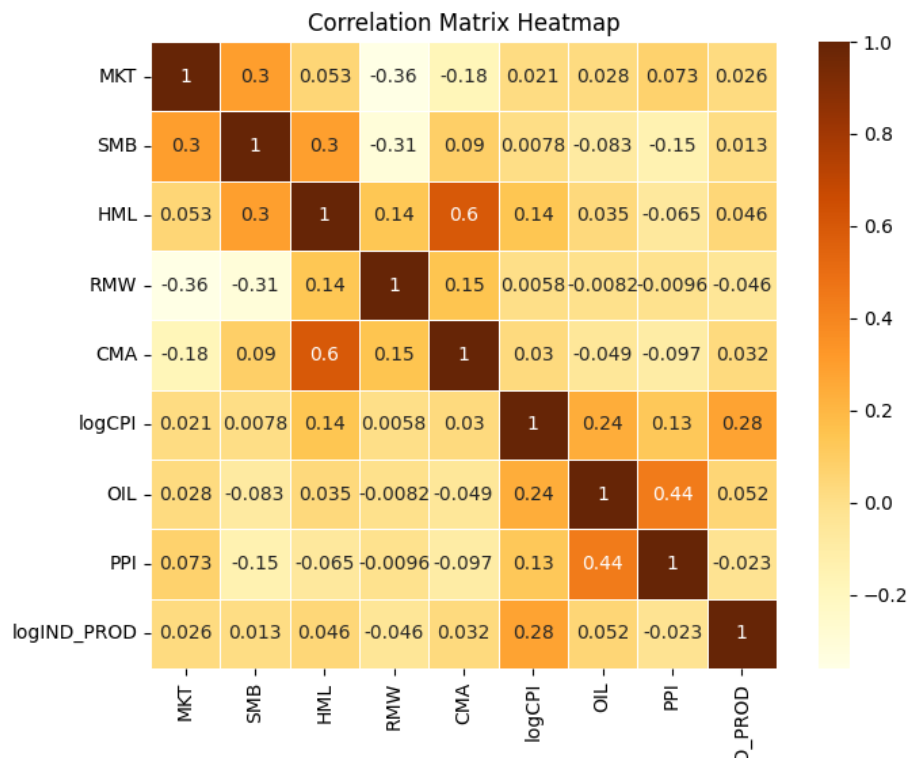
Fig. 6: Heatmap of the correlations between the chosen explainatory variables.