

# Financial Engineering II

## Lab Assignment 6

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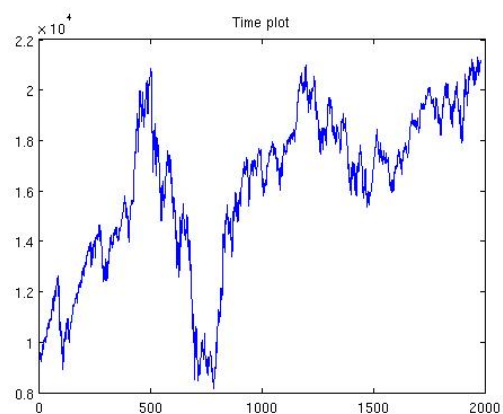
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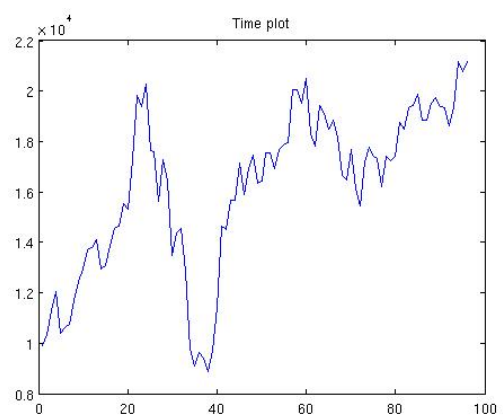
# 1 Time plot of Values

## BSE Sensex

### 1. Daily data

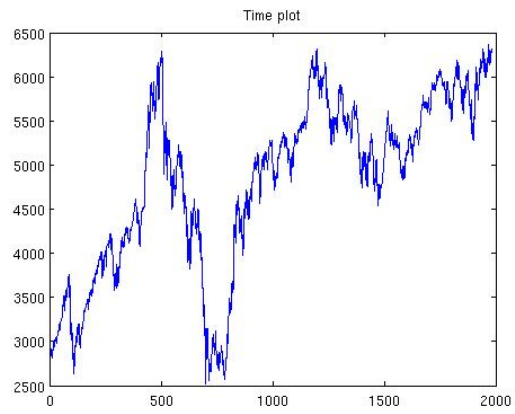


### 2. Monthly data

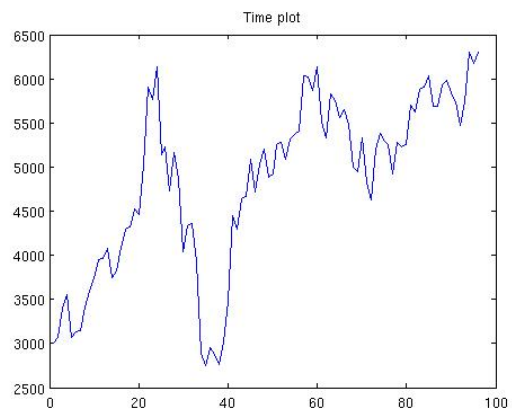


## CNX Nifty

### 1. Daily data



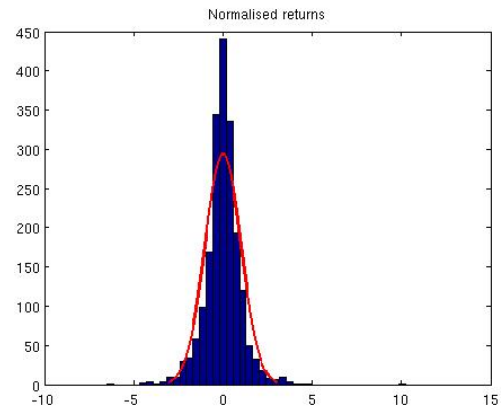
## 2. Monthly data



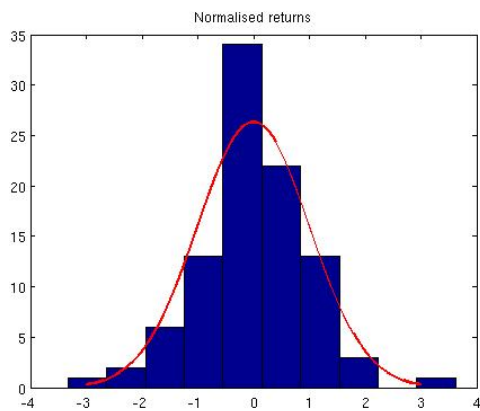
## 2 Histogram of Normalised returns

### BSE Sensex

#### 1. Daily data

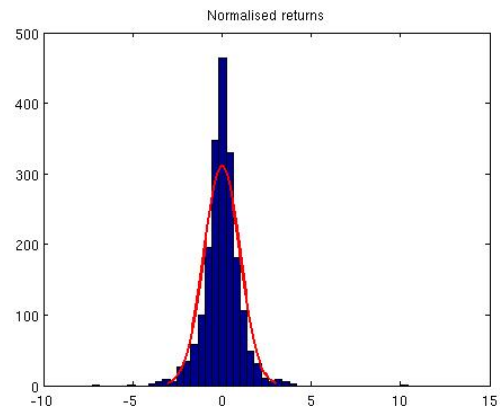


#### 2. Monthly data

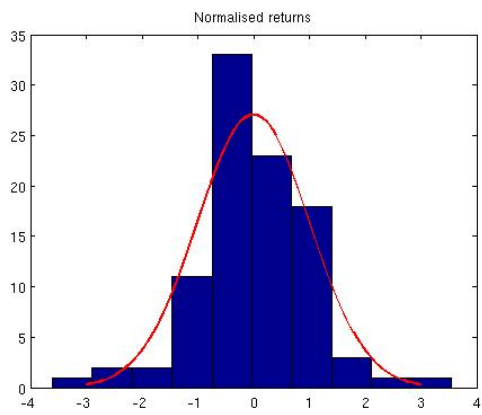


### CNX Nifty

#### 1. Daily data



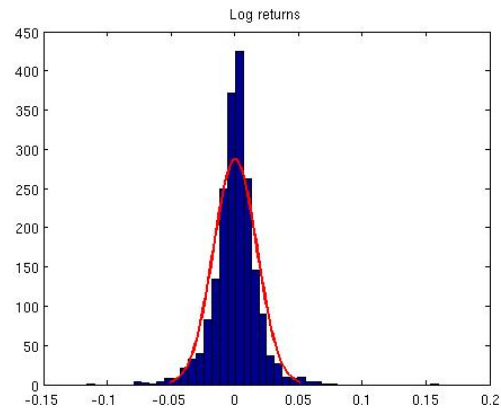
## 2. Monthly data



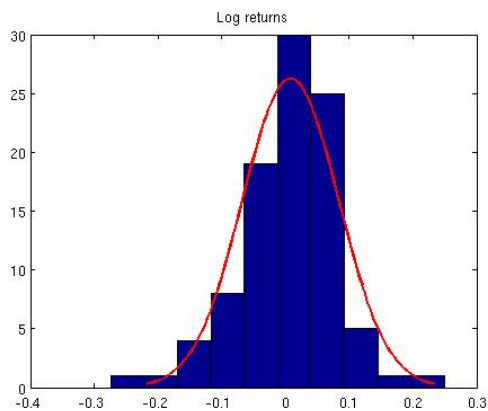
### 3 Histogram of Log returns

#### BSE Sensex

##### 1. Daily data

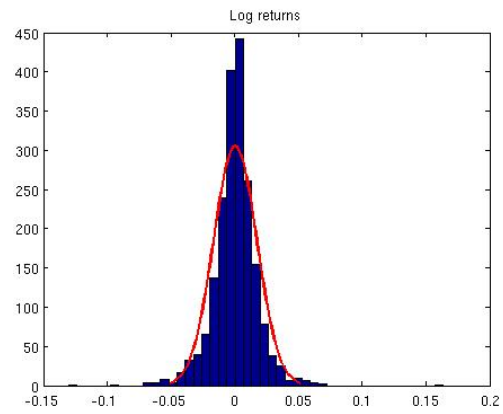


##### 2. Monthly data

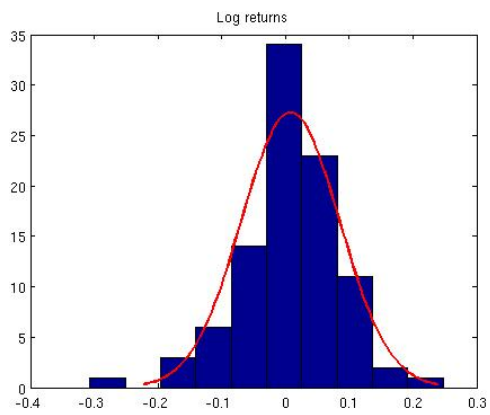


#### CNX Nifty

##### 1. Daily data



## 2. Monthly data



## 4 Code

```
function [ _ ] = analysemarketdata( csv_file )
%ANALYSEMARKETDATA analyse market data of a stock/index stored as
%    a csv
%    analysemarketdata('filename')

data = flipud(csvread(csv_file));

%part 1 : plot
figure
plot(data);
title('Time_plot');

%part 2 : returns
returns = (data(2:end) - data(1:end-1))./data(1:end-1);
mu = mean(returns);
sig = std(returns);
nreturns = (returns - mu)/sig;
figure
histfit(nreturns);
title('Normalised_returns');

%part 3 : log returns
lreturns = log(1 + returns);
figure
histfit(lreturns);
title('Log_returns');

end
```