

Problem 1

All test cases are passed, and the package is called 'MyLib'.

Problem 2

a

VaR	ES
0.091169	0.114107

b

VaR	ES
0.076476	0.113218

c

VaR	ES
0.075862	0.115348

We can see that the VaR of EW_normal is larger than the other two VaRs. Their ESs are similar.

Problem 3

	VaR95	ES95	VaR95_Pct	ES95_Pct
Portfolio A	21525.729514	29143.438947	0.019761	0.026754
Portfolio B	11948.326913	16355.882768	0.020796	0.028468
Portfolio C	28543.22415	35890.679842	0.020573	0.025869

The result is shown above. Compare to the result of last assignment, this result is larger.