Monte Carlo Simulation Assignment 07

Name: **Naman Goyal**
Roll No: **180123029**

Ques.)

Run the code on a **Python Jupyter Notebook**. Clearly specify the path in the read_csv argument in the Notebook.

The values of mu (mean) and sigma (variance) are been generated using :

mu = (summation of ui's)/n
sigma = (summation of (ui-mu)*(ui-mu))/(n-1)
mu = sigma/2 + mu

The code has been run **3 times** to calculate the expected value of the stock and the percentage error observed.
Given the original value of the stock at **7th, 14th, 21st Oct**, **Expected value** and **Percentage Error** are shown below :

	Date	Actual Price	Expected Price	Percentage Error
0	7th October	190.70	186.176209	2.372203
1	14th October	200.05	186.977272	6.534730
2	21st October	203.75	187.202797	8.121326

	Date	Actual Price	Expected Price	Percentage Error
0	7th October	190.70	185.969397	2.480652
1	14th October	200.05	186.218222	6.914160
2	21st October	203.75	187.168804	8.138010

	Date	Actual Price	Expected Price	Percentage Error
0	7th October	190.70	185.922526	2.505230
1	14th October	200.05	186.559169	6.743730
2	21st October	203.75	186.437094	8.497132