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OPERATIONAL RISK VAR

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DECLARATION

This dissertation is submitted as part requirement for the MSc Computational Finance degree at University College London (UCL). It is substantially the result of my own work except where explicitly indicated in the text.

The dissertation will be distributed to the internal and external examiners, but thereafter may not be copied or distributed except with permission from the author.

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ABSTRACT

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CHAPTER 1

INTRODUCTION

Example of a figure:

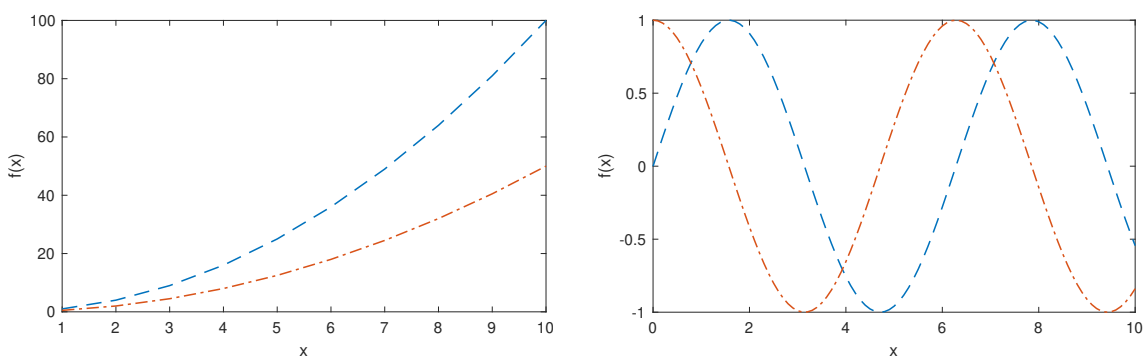


Figure 1.1: It is good practice to put a long descriptive title in your caption so that readers can immediately understand the significance of the figure without having to search through the accompanying text. The short title in square brackets before the long caption is for the more concise description included in the List of figures.

The use of “\FloatBarrier” allows you to specify that floats (e.g. Figures and Tables) should not appear past a certain point in a document but you must import the “placeins” package in order to use it.

In order to include formulas, you can use in line equations by using \$ at the beginning and end, for example $y = f(x)$ and single line equations using the “equation” environment, for example

$$f(x) = \frac{1}{2\pi} \int_{-\infty}^{+\infty} e^{-ix\xi} \hat{f}(\xi) d\xi. \quad (1.1)$$

You can also write equations on several lines using the “align” environment, notice the use of & at the point where the lines align and the double backslash to move to the next

line, for example

$$\begin{aligned} f(x) &= \frac{1}{2\pi} \int_{-\infty}^{+\infty} e^{-ix\xi} \widehat{f}(\xi) d\xi \\ &= \frac{1}{2\pi} \int_{-\infty}^{+\infty} e^{-ix\eta} \widehat{f}(\eta) d\eta. \end{aligned} \tag{1.2}$$

Notice the use of “\nonumber” above to suppress the equation numbering on the first line.

You can also use the “\label{ }” “\ref{ }” commands to reference items in the dissertation such as Section ??, Figure 1.1, Table ?? and Eq. (1.2).

Write your bibliography as a .bib file (an example is included) and then import using the “\bibliography{ }” command.

CHAPTER 2

LITERATURE REVIEW

CHAPTER 3

METHODOLOGY

APPENDIX A

TITLE OF FIRST APPENDIX

A.1 CODE LISTING

If you wish to list code in your appendices, one way is to use the “verbatim” environment.