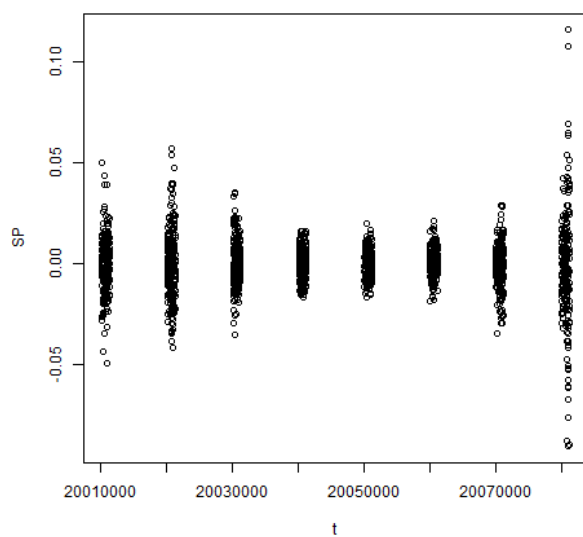
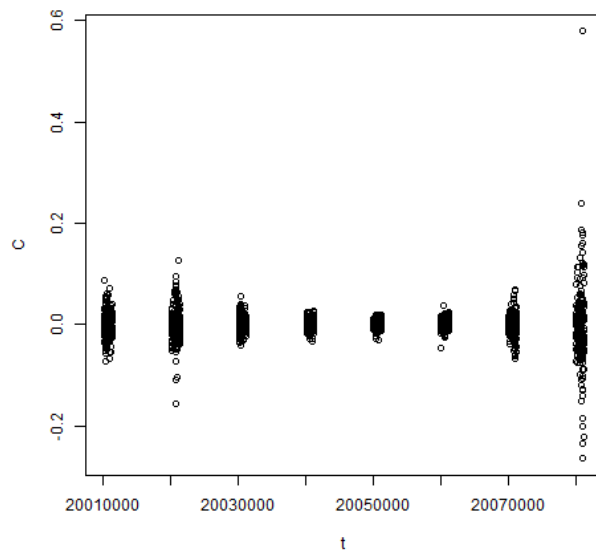


# MA471:Stochastic Analysis of Financial Data

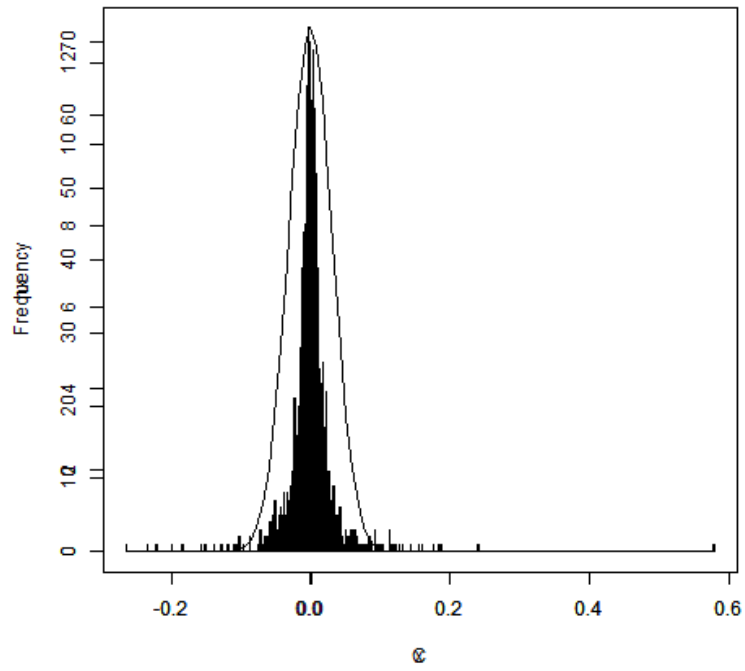
## Lab Assignment - 1

Banda Santhosh Reddy : 140123010

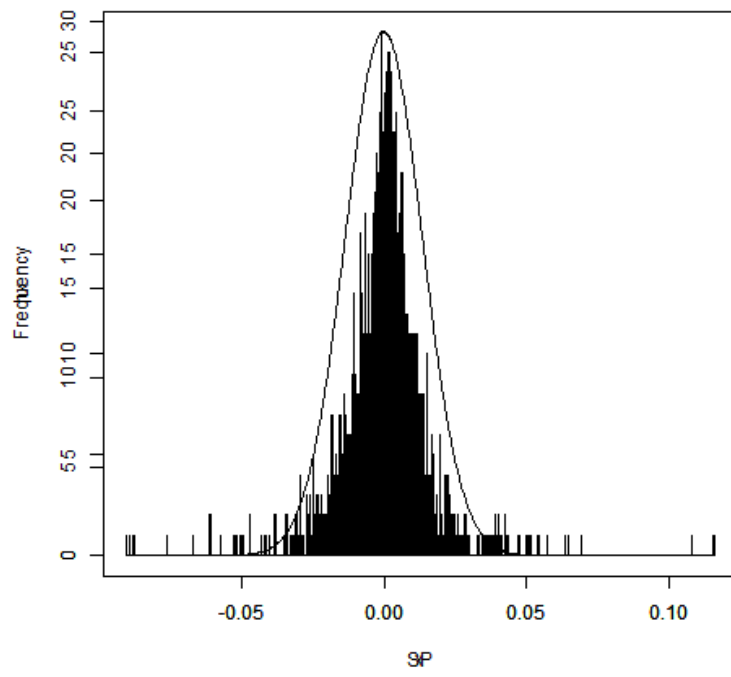
### Question 1:



Histogram of C



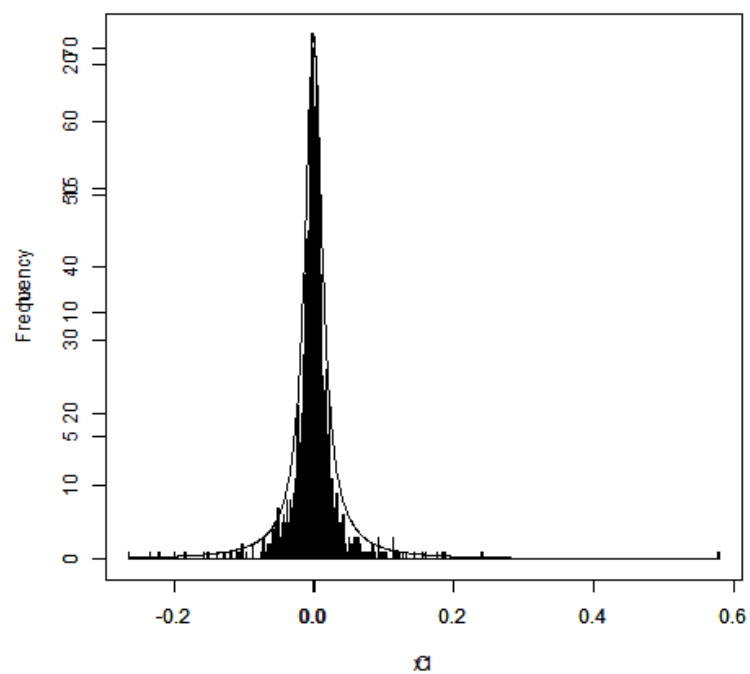
Histogram of SP



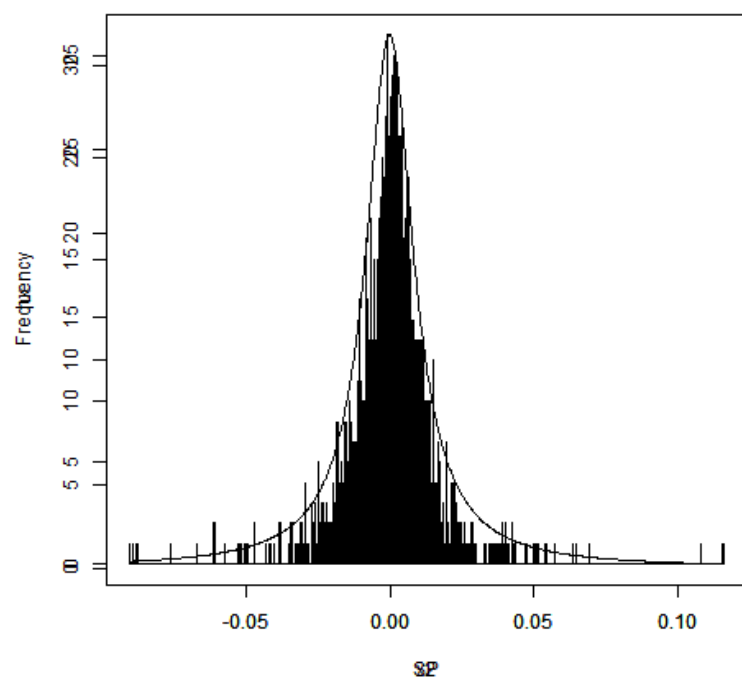
Question 2:

Cauchy:

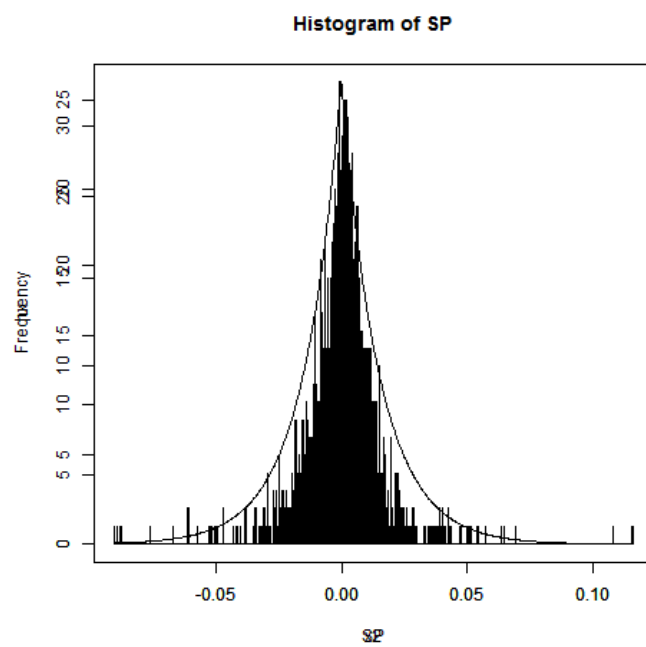
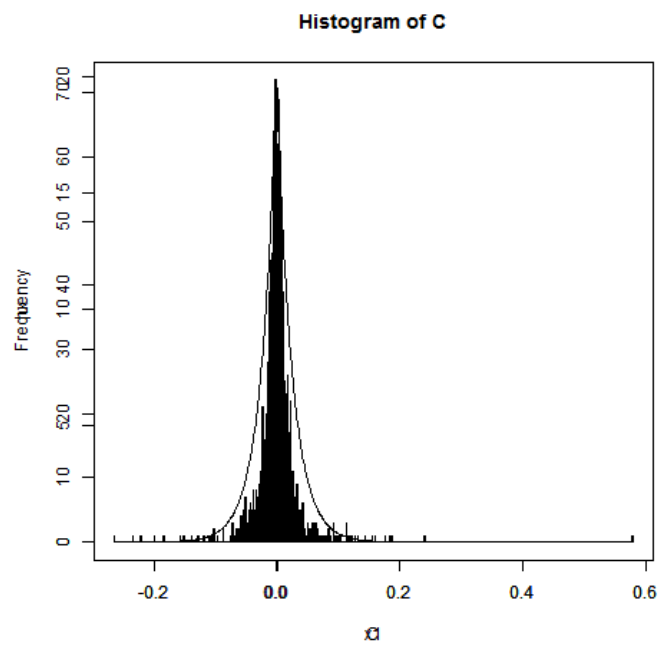
Histogram of C



Histogram of SP

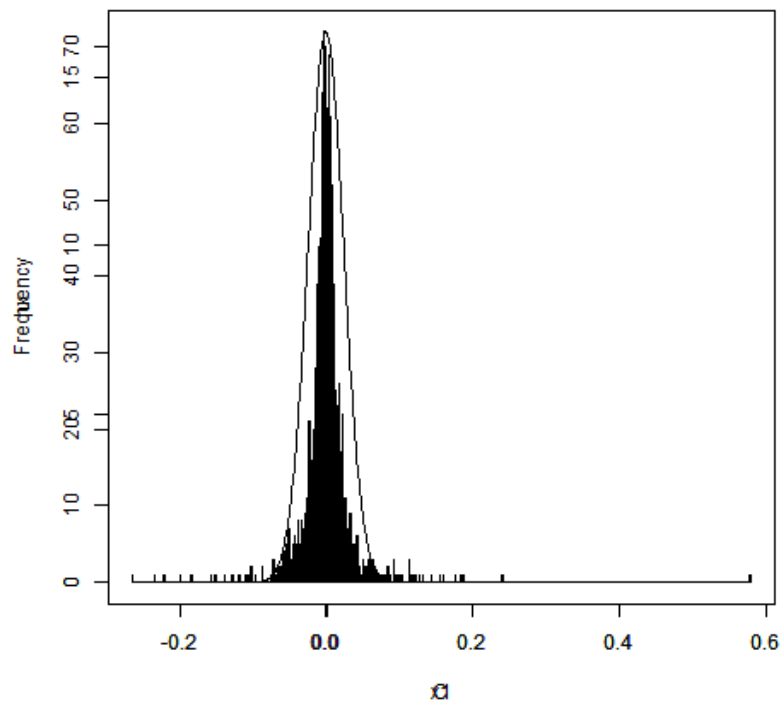


Double Exponential:

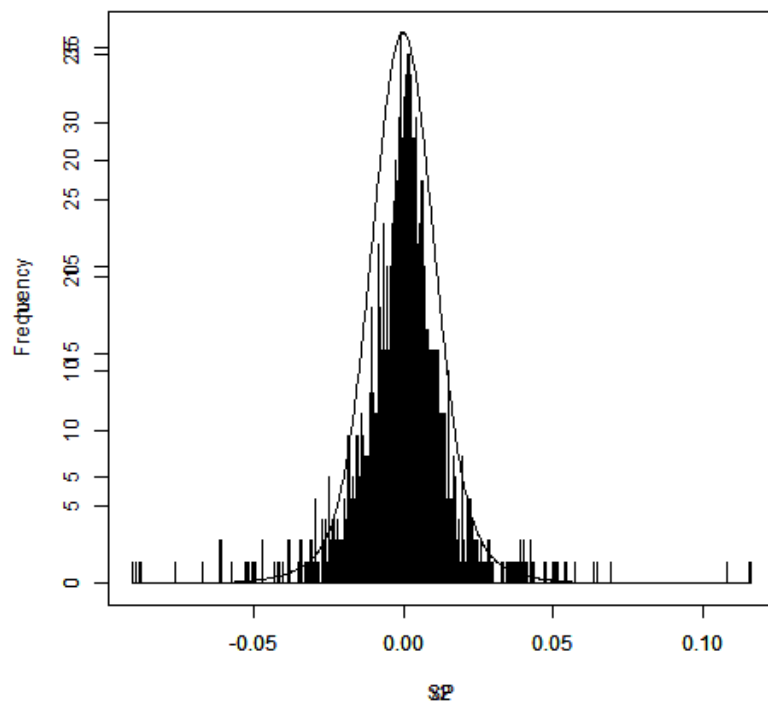


Mixture distribution:

Histogram of C



Histogram of SP



### Observations :

- 1) From the above plots, we can observe that Our sample has heavy tail than the Double Exponential distribution.
- 2) It also has heavy tail than Mixture distribution.
- 3) But it does not have a heavy tail than Cauchy distribution.



### Question 3:

