**IIT Patna**

**End Semester Assignment**

**Financial Analytics (HS302)**

**Total Marks=15**

**Duration- 24 hours : Submit only to** [**rajendra@iitp.ac.in**](mailto:rajendra@iitp.ac.in) **by 5PM tomorrow (29 April, 2021)**

1. Write about flowing conditional volatility models-

ARCH, GARCH and Threshold ARCH. (9)

1. What is cointegration? Discuss about error correction model. (6)