# Value at Risk

*Project Plan*

BSci Final Year Project

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# 1 Abstract

This is going to be where my abstract goes. I am looking forward to writing about value at risk in this Abstract.

# 2 Timeline

Due to unfortunate circumstances, I've had rough delays to the start of this Project, so Weeks 1-3 will be noted as being a vague learning of the fundamentals behind Value at Risk. I will express this and what I hopefully plan to accomplish with the Project in the timeline below. In the first term, I want to create a working program to compute Value at Risk for small portfolios, that has a serviceable GUI that can be expanded on later. I will also make sure to have amply researched about back-testing and how to incorporate it into my program in some capacity.

# 3 Key Risks

I'm going to be using lots of Subsections to talk about the different risks I have worked out...

# 4 Bibliography

10 Different Sources + a brief extract from each, along with a summary of the source and how it will help me in my project.

# 5 Acronyms/Glossary/References

These need to be included as well, if necessary.