HW1: VOLATILITY & CORRELATION

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Instructions

ASSET ALLOCATION

FRE 6991

Spring 2025

Homework 1

Due by March 30th

- *The information needed for this homework can be downloaded from Yahoo Finance*
- *If you have any question, please send it to the TA who makes a list of it and we answer them at the start of the next class*
- **Volatility & Correlation**

Consider the following companies:

Apple Computer (AAPL)

Exxon-Mobile (XOM)

Pfizer (PFE)

Consolidated Edison (ED)

a. Determine the daily returns of these stocks from 3/01/2024 until 03/01/2025
b. Using a window of 30 days, calculate and plot the histogram of volatility(annualized) and correlation of these returns
c. Calculate volatility and correlation using monthly returns and use them to plot the Efficient Frontier based on these four stocks.

HW1: CORRELATION & VOLATILITY

Due on Mar 30, 2025 11:59 PM

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