**Financial Engineering Lab**

**Lab06**

**Submitted By –**

Ashish Kumar Poddar

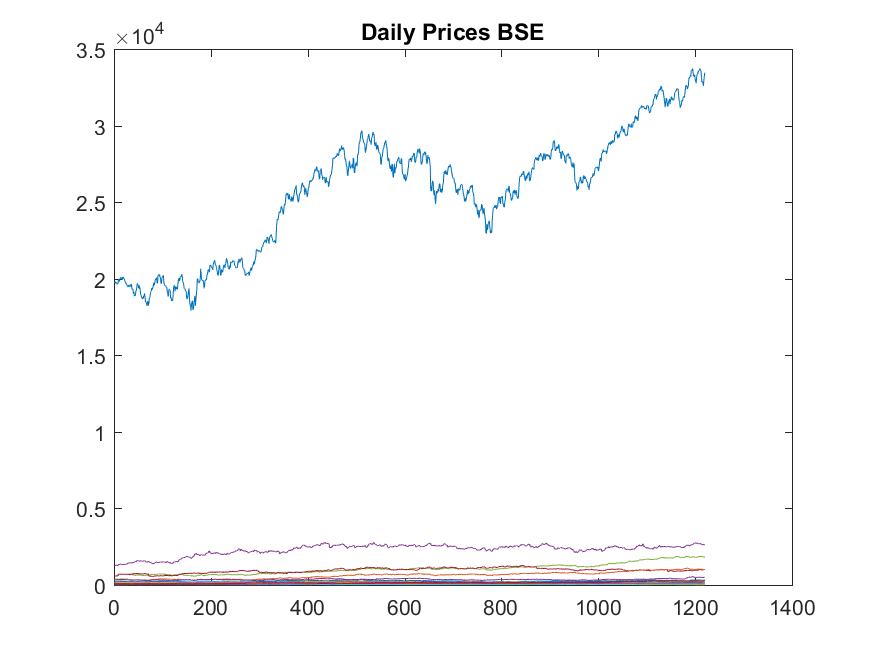
Roll No. – 150123049

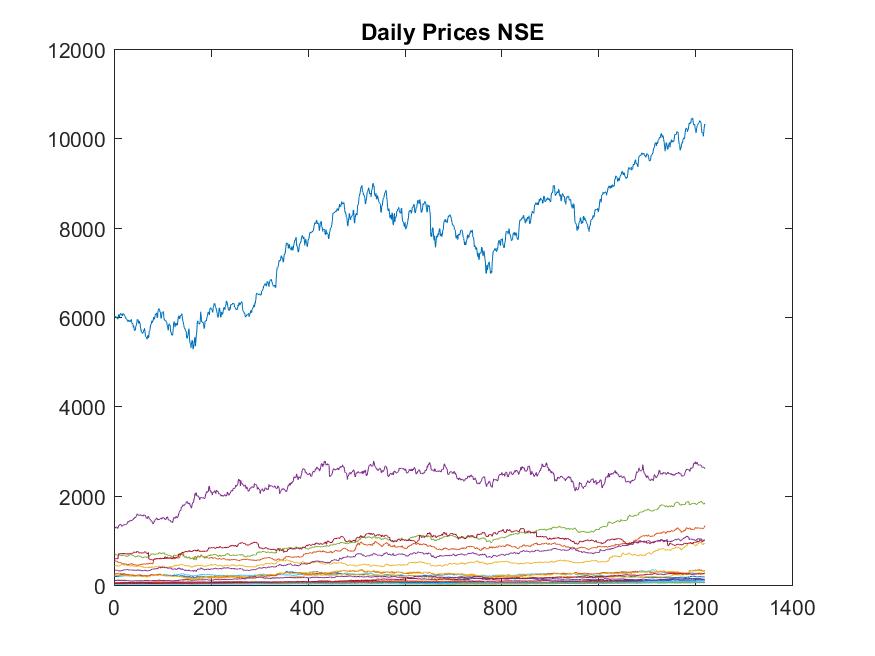
Date – 10th March, 2018

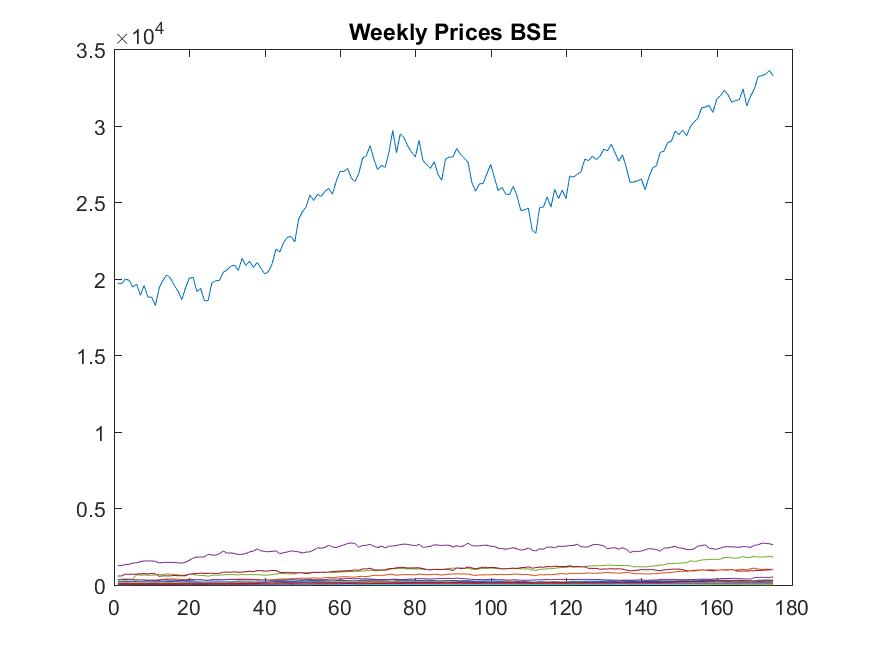
**Question 1**

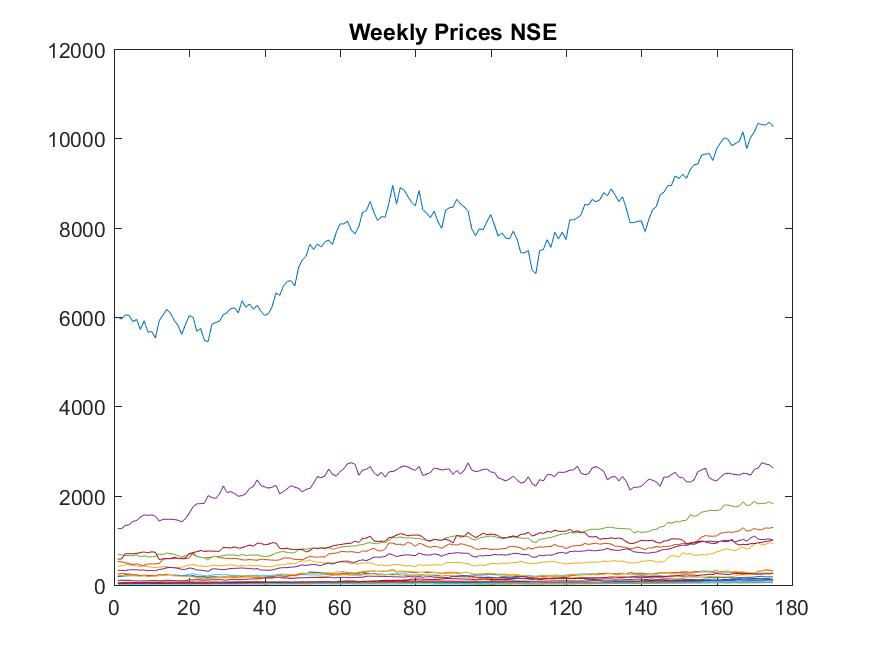
We had to plot the prices the daily, weekly and monthly data for the BSE and NSE data that we had constructed.

The plotted prices are as follows –

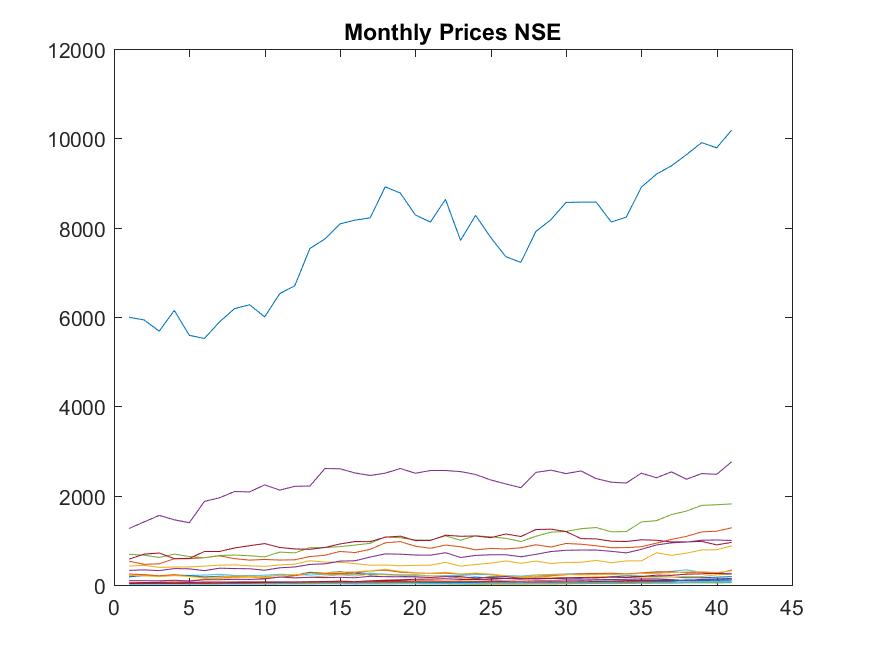






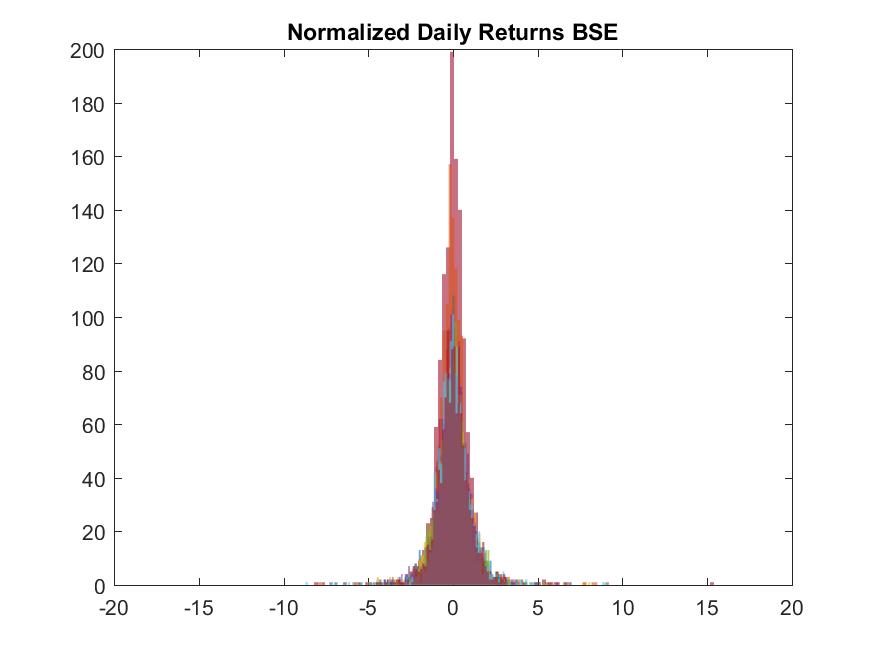


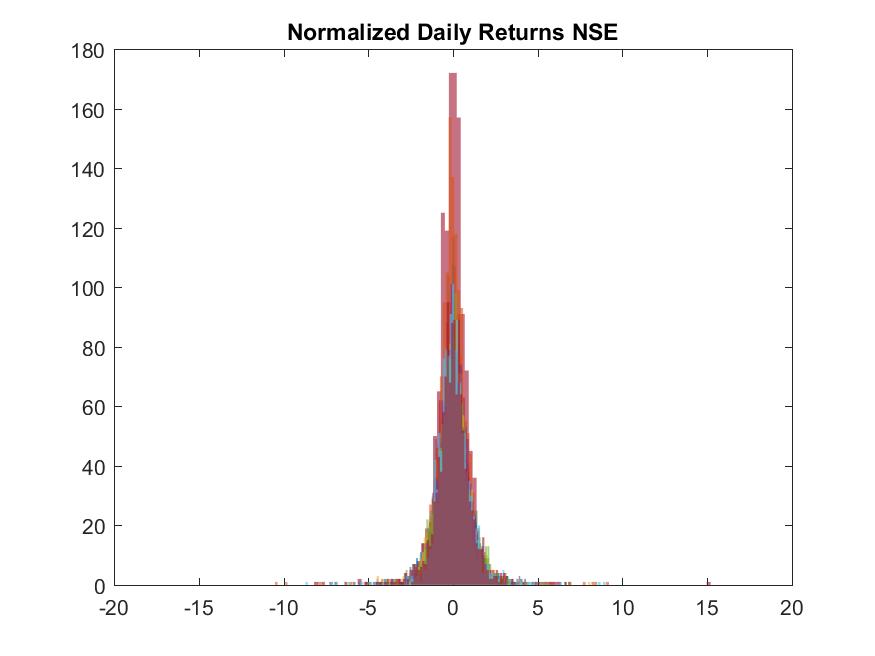


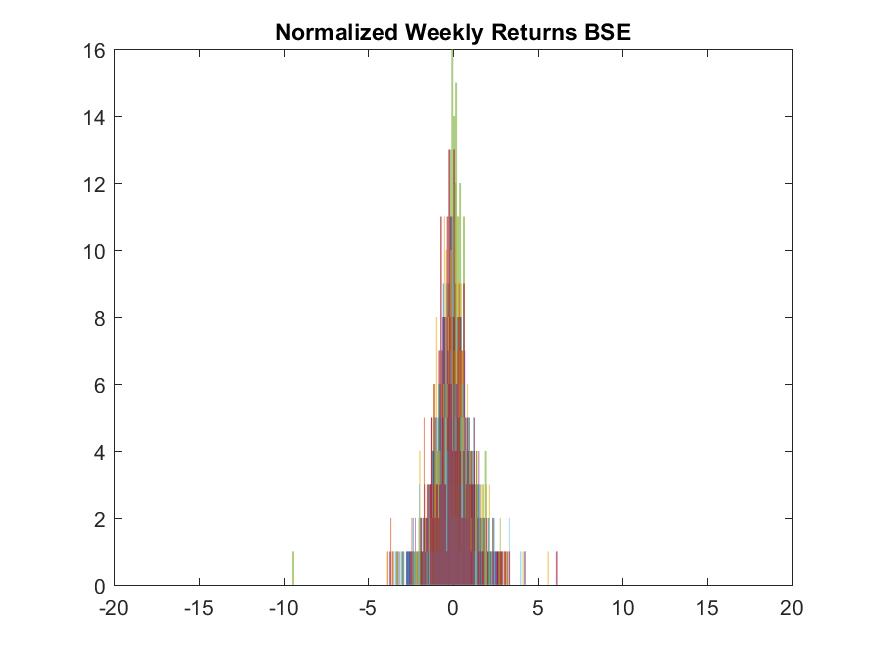


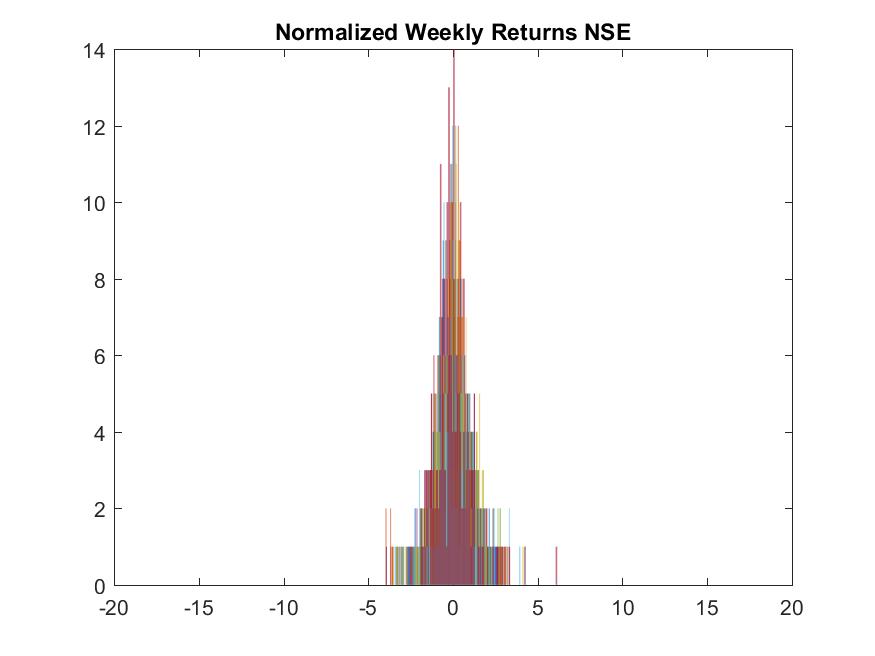
**Question 2**

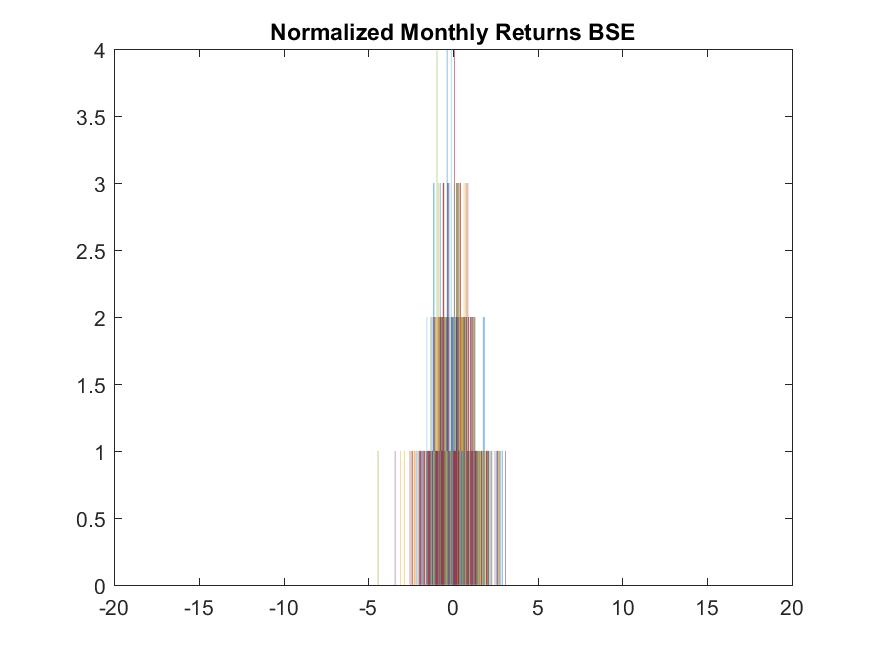
Here, we plot the normalized returns for the nse and the bse data.

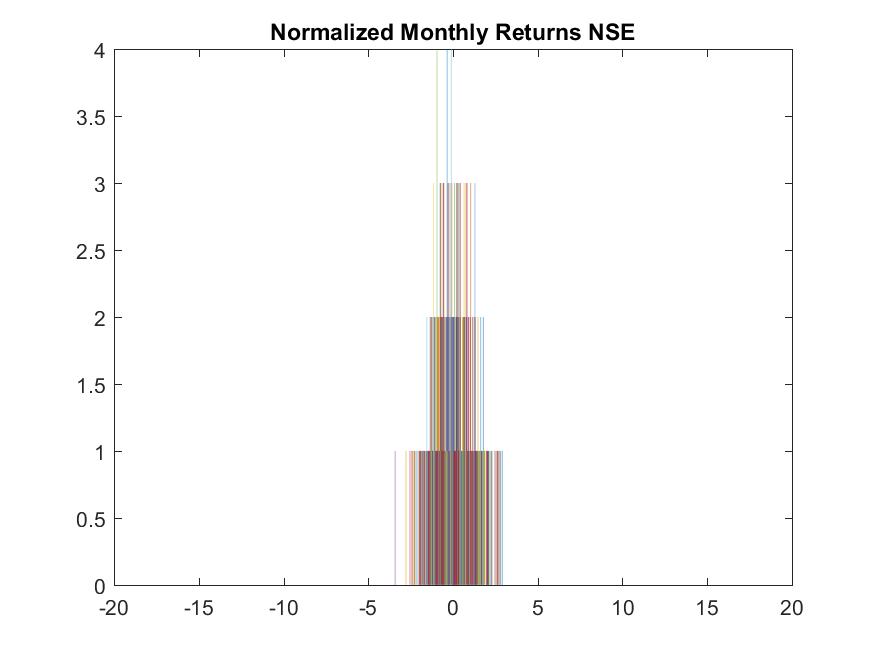






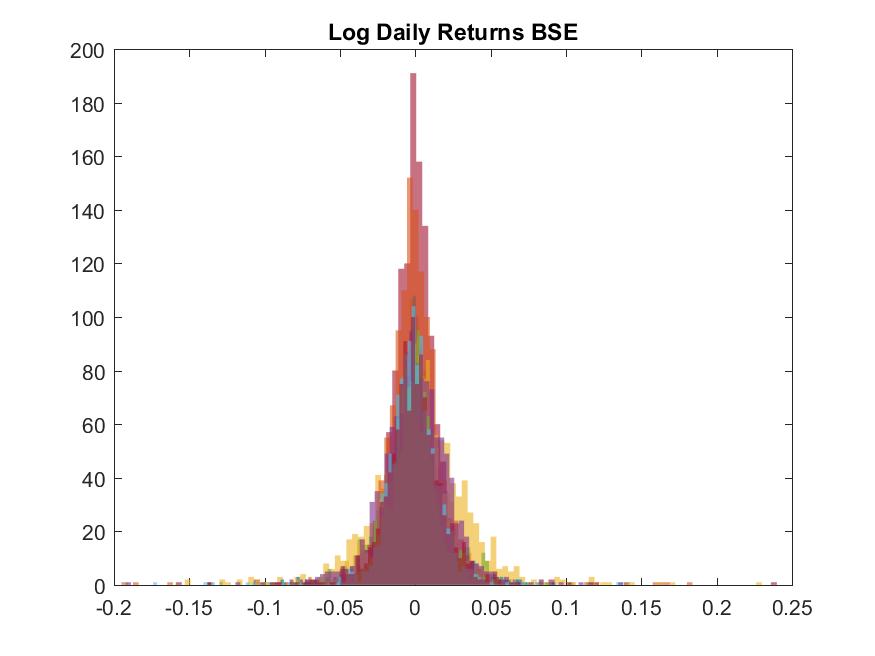


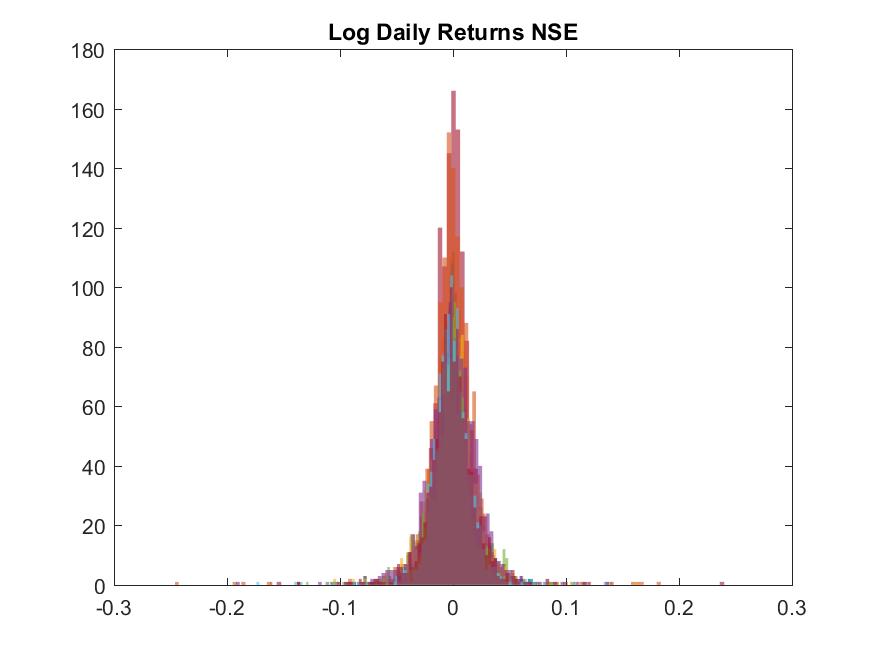


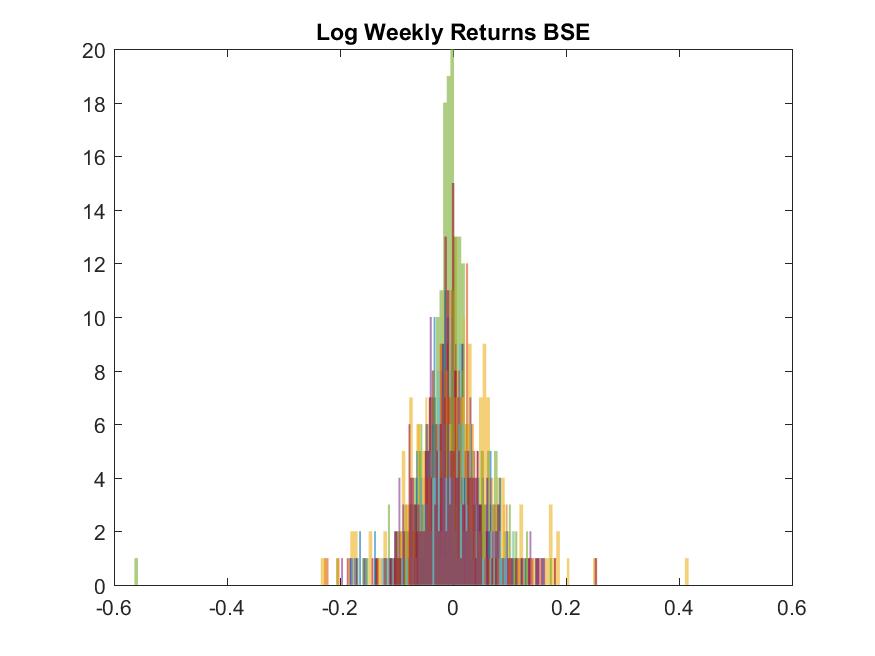


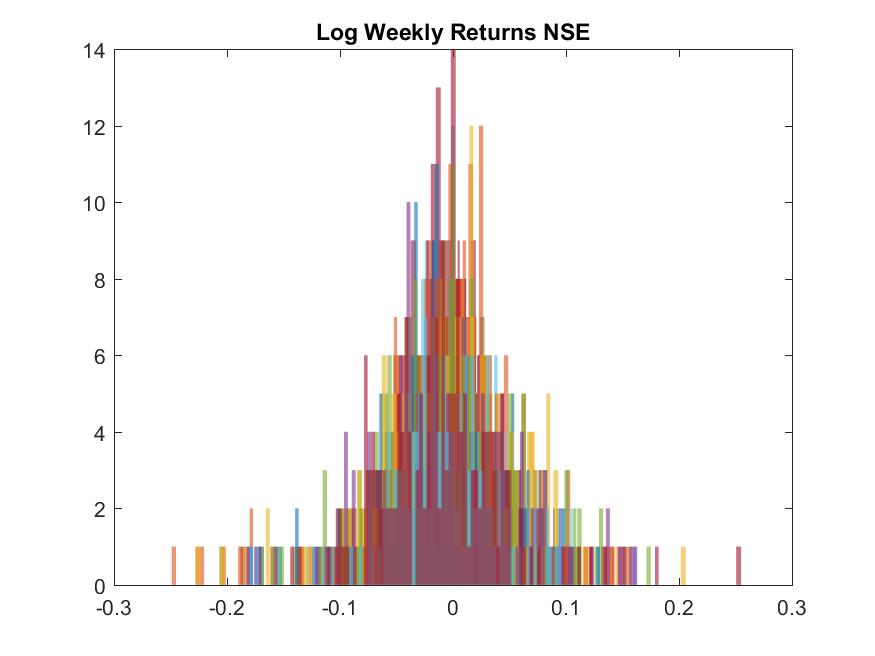
**Question 3**

Here, we plot the log returns for the given data.

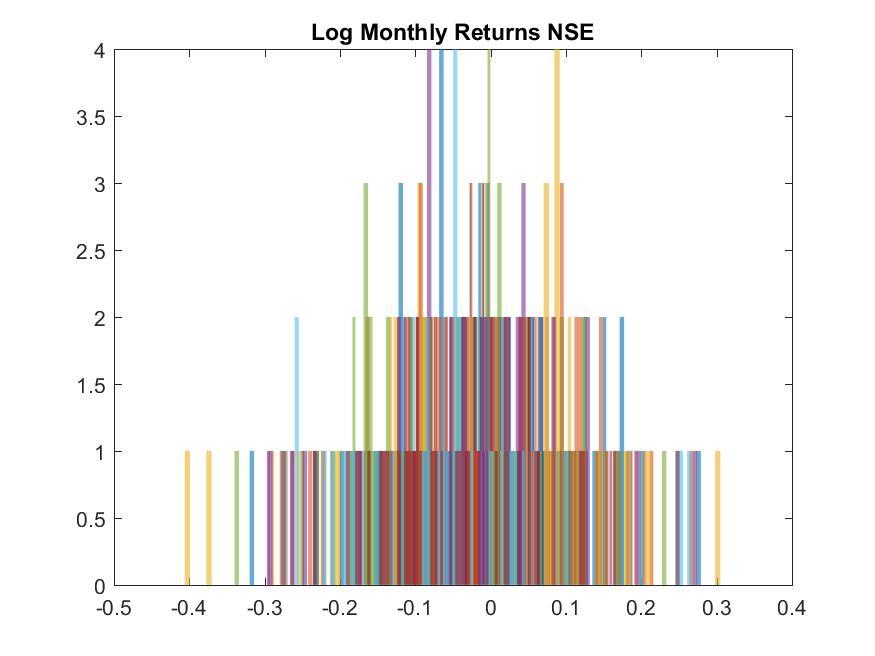












**Question 4 and 5**

Here, we have to use the data for 4 years and predict the data for the next one year.

