Assignment.

Form a group of d students (d <= 4) and address the following task.

Consider a multidimensional time series of your choice.

- Isolate a stationary multidimensional residual (or noise) component;
- Compute risk metrics (VaR, ES) for the univariate series of the residuals;
- Find an appropriate meta-distribution for the multivariate residuals.

The results of your analysis will be discussed in an oral presentation (duration= d*15 minutes).

After the presentation, each of you will also be asked an (open-book) question on the topics of the lectures held by prof. Iannucci.