# DSC5211C QUANTITATIVE RISK MANAGEMENT

## Risk Aversion Project

You should submit your report online **by 18:00 on Wednesday 10th April 2019 at the latest.** Please note NUS Regulations on plagiarism. Any use of supporting material must be fully referenced and sourced (including books, articles and websites).

## Case Study Description

You are asked to apply the tools studied in the sessions on ***stochastic programming and modeling of risk aversion*** to a problem of your choice. Please feel free to use any data you may require.

***Any problem is acceptable except portfolio management***.

In your assignment you should complete the following steps:

| | |
|---|---|
| a) Introduction | 10% |
| b) Problem description | 10% |
| c) Mathematical model | 20% |
| d) Model Parameterization | 10% |
| e) Analysis of the optimal policy | 10% |
| f) Sensitivity analysis | 10% |
| g) Conclusions | 10% |
| APPENDIX: code and data. | 10% |
| **Length and Style Requirements** | 10% |

- Length – up to 10 pages ***including*** tables, figures and bibliography.
- 1.5 spacing should be used throughout.
- Reports should have one inch margins (2.5 cm) on all sides and use 12 point font.
- Every Table and Figure used in the Report should be ***numbered*** and ***referred to*** in the text.
- References should be listed alphabetically by author at the end of the report. In-text citations should be indicated by the author's last name and year of publication, e.g., (Norman 1977) or Norman (1977).