UNIVERSIDADE ABERTA

IMPACTO DA VOLATILIDADE NA OTIMIZAÇÃO DE PORTFOLIOS FINANCEIROS

Leonel da Silva Baptista

Mestrado em Estatística, Matemática e Computação
Ramo Estatística Computacional

2020

UNIVERSIDADE ABERTA

IMPACTO DA VOLATILIDADE NA OTIMIZAÇÃO DE PORTFOLIOS FINANCEIROS

Leonel da Silva Baptista

Mestrado em Estatística, Matemática e Computação
Ramo Estatística Computacional

Dissertação orientada pelo
Professor Doutor Amílcar Manuel do Rosário Oliveira

2020

Índice

Prerequisites **6**

Introdução **7**

1 Modelação Estatística na Otimização de Portfólios **10**

2 Pacotes do R para análise **11**

3 Aplicação a dados do modelo **12**

3.1 Example one 12

3.2 Example two 12

Conclusão **13**

Lista de Tabelas

1 Here is a nice table! 8

Lista de Figuras

1 Here is a nice figure! 9

Prerequisites

This is a *sample* book written in **Markdown**. You can use anything that Pandoc's Markdown supports, e.g., a math equation $a^2 + b^2 = c^2$.

The **bookdown** package can be installed from CRAN or Github:

```
install.packages("bookdown")
# or the development version
# devtools::install_github("rstudio/bookdown")
```

Remember each Rmd file contains one and only one chapter, and a chapter is defined by the first-level heading `#`.

To compile this example to PDF, you need XeLaTeX. You are recommended to install TinyTeX (which includes XeLaTeX): https://yihui.name/tinytex/.

Introdução

You can label chapter and section titles using `{#label}` after them, e.g., we can reference Chapter . If you do not manually label them, there will be automatic labels anyway, e.g., Chapter **??**.

Figures and tables with captions will be placed in `figure` and `table` environments, respectively.

```
par(mar = c(4, 4, .1, .1))
plot(pressure, type = 'b', pch = 19)
```

Reference a figure by its code chunk label with the `fig:` prefix, e.g., see Figure 1. Similarly, you can reference tables generated from `knitr::kable()`, e.g., see Table 1.

```
knitr::kable(
  head(iris, 20), caption = 'Here is a nice table!',
  booktabs = TRUE
)
```

You can write citations, too. For example, we are using the **bookdown** package (Xie, 2020) in this sample book, which was built on top of R Markdown and **knitr** (Xie, 2015).

Tabela 1: Here is a nice table!

Sepal.Length	Sepal.Width	Petal.Length	Petal.Width	Species
5.1	3.5	1.4	0.2	setosa
4.9	3.0	1.4	0.2	setosa
4.7	3.2	1.3	0.2	setosa
4.6	3.1	1.5	0.2	setosa
5.0	3.6	1.4	0.2	setosa
5.4	3.9	1.7	0.4	setosa
4.6	3.4	1.4	0.3	setosa
5.0	3.4	1.5	0.2	setosa
4.4	2.9	1.4	0.2	setosa
4.9	3.1	1.5	0.1	setosa
5.4	3.7	1.5	0.2	setosa
4.8	3.4	1.6	0.2	setosa
4.8	3.0	1.4	0.1	setosa
4.3	3.0	1.1	0.1	setosa
5.8	4.0	1.2	0.2	setosa
5.7	4.4	1.5	0.4	setosa
5.4	3.9	1.3	0.4	setosa
5.1	3.5	1.4	0.3	setosa
5.7	3.8	1.7	0.3	setosa
5.1	3.8	1.5	0.3	setosa

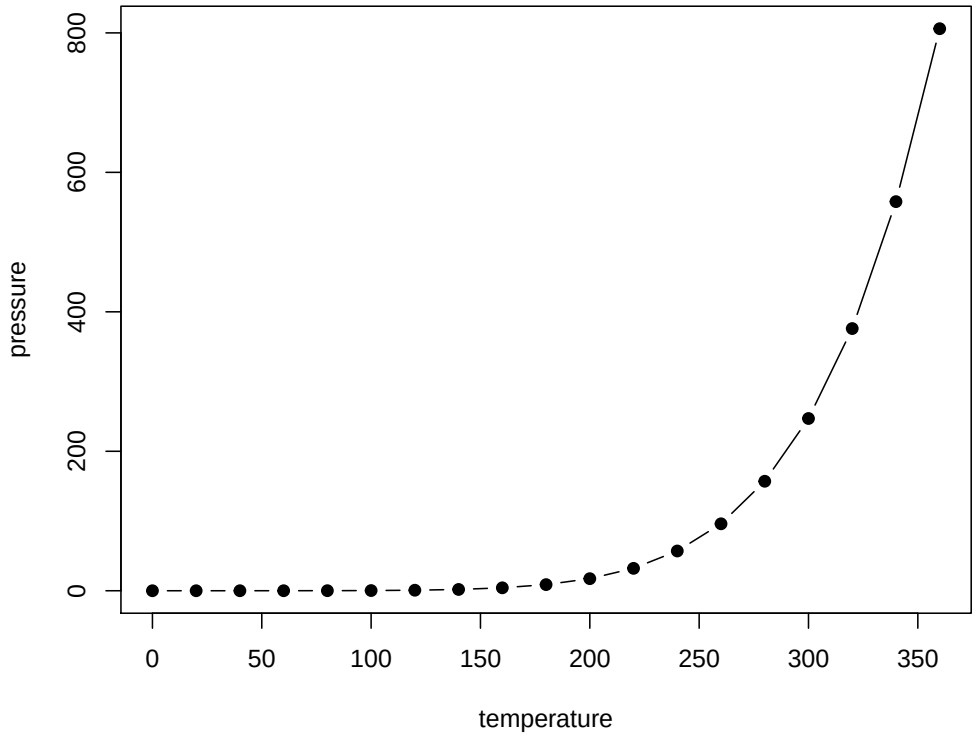

Figura 1: Here is a nice figure!

Capítulo 1

Modelação Estatística na Otimização de Portfólios

Here is a review of existing methods.

Capítulo 2

Pacotes do R para análise

We describe our methods in this chapter.

Capítulo 3

Aplicação a dados do modelo

Some *significant* applications are demonstrated in this chapter.

3.1 Example one

3.2 Example two

Conclusão

We have finished a nice book.

Referências Bibliográficas

Xie, Y. (2015). *Dynamic Documents with R and knitr*. Chapman and Hall/CRC, Boca Raton, Florida, 2nd edition. ISBN 978-1498716963.

Xie, Y. (2020). *bookdown: Authoring Books and Technical Documents with R Markdown*. R package version 0.19.