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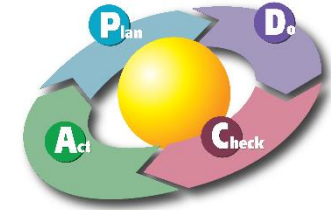
Assignment

CPPI Optimization vs. PDCA

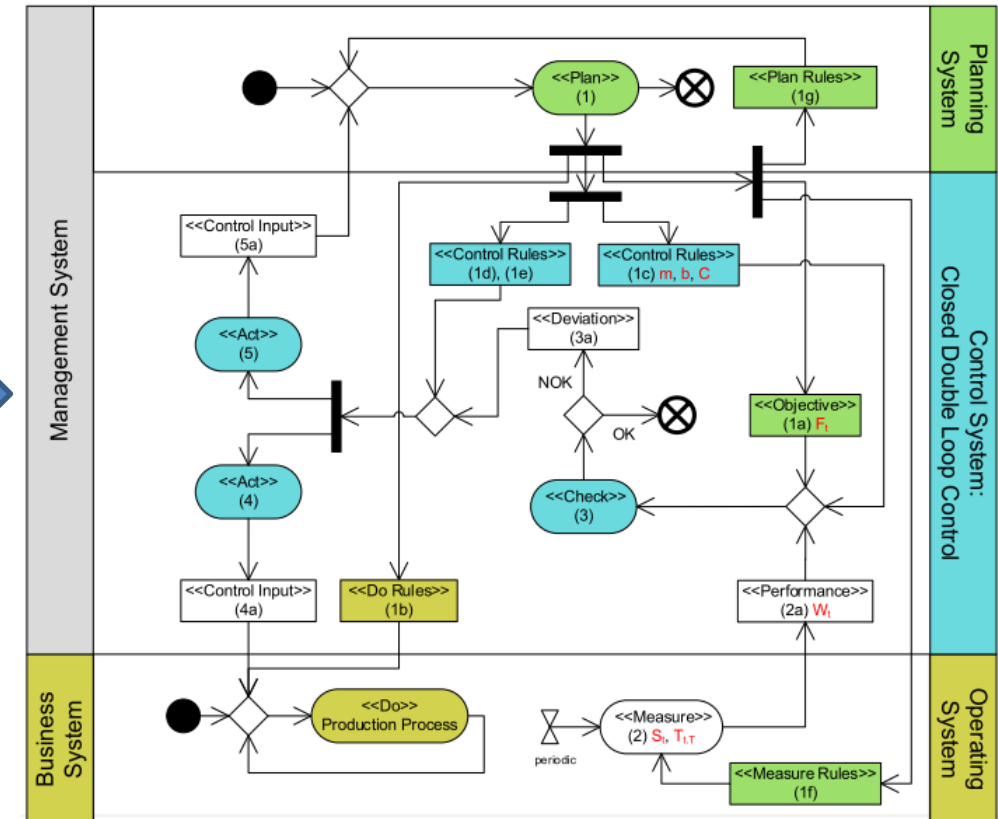
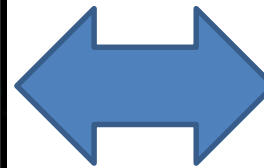
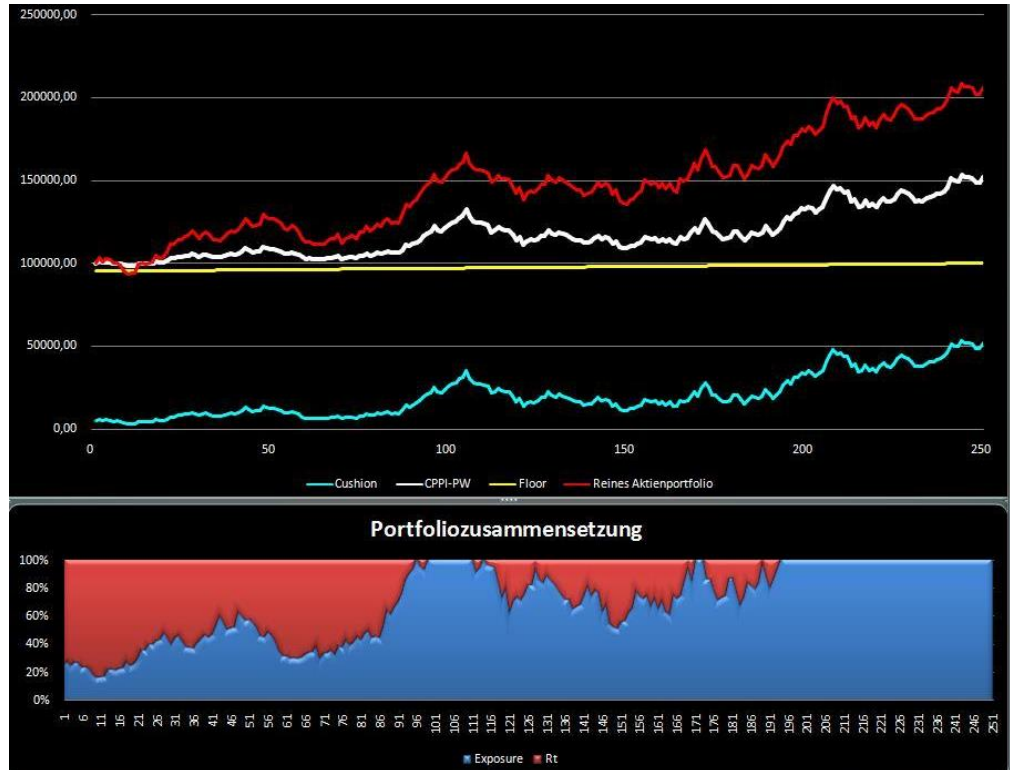
IT-based Management
WS 2015/2016

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CPPI & PDCA

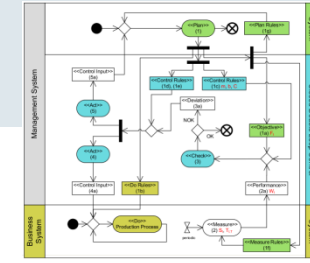
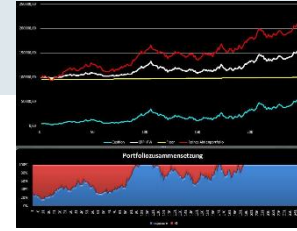


- Problem statement: Combine the CPPI investment strategy with the PDCA management method



CPPI & PDCA

- Problem statement: Combine the CPPI investment strategy with the PDCA management method
- ... by applying concepts of **Financial Engineering**:
 1. **Study** the project proposal of the desired CPPI optimization
 2. **Plan** by making use of an iceberglist (work breakdown).
 3. **Design** a management activity diagram and (multiple) sequence diagrams considering the control and information flows.
 4. **Implement** a web application that optimizes the portfolio for the investor



```

@Override
public void onCreate(Bundle savedInstanceState) {
    super.onCreate(savedInstanceState);
    setContentView(R.layout.activity_main);
    public void onClick(View view) {

```

Comments



- The PDCA Framework is mostly known from social sciences and is therefore applied by humans and rarely by machines but...
- ...since we want you to sharpen your PDCA management thinking, this exercise (especially the design part) will contribute to a better understanding of management control.
- ...combined with a CPPI, you will be able to understand what „Financial Engineering“ can be like, and how those problems can be solved with software solutions
- *Groups of 5-6 students have to be formed in TUWEL.*