Portfolio Investment and Management – Professional MBA

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WU Executive Academy

Day 1: in-class practice session

Tasks:

1. Use data contained in Data_Day_1.xlsx to construct a set of descriptive statistics for the returns of the Apple, Google and Meta stocks, as well as the SP500 (i.e., SPX). Common descriptive statistics: mean, standard deviation, Sharpe ratio, kurtosis, value-at-risk.
2. Add the descriptive statistics to a presentation, which also should include plots of the price series of the three stocks and equity index.
3. Furthermore, add a correlation matrix table for the aforementioned assets.
4. Finally, consider the Unicredit stock and the European equity index. These are expressed in Euros, while the US stocks are expressed in dollars. Construct descriptive statistics for the returns of the two European assets *in dollars*. Report also the correlation of the two European assets with the SP500.