



Projektarbeit **(Wirtschaftsingenieurwesen)**

Allokationstool für Asset Management von Mobiliar

Autoren

Pascal Simon Bühler
Philipp Rieser

Hauptbetreuung

Prof. Dr. Marc Wildi

Industriepartner

Mobiliar

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Ort, Datum:

.....

Unterschriften:

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Abstract

(Rieser 2019, 10–12)

1. Introduction

2. Theory

It is assumed that the reader of this paper already has basic knowledge of the mathematical principles of time series analysis. Therefore, this section only briefly describes the mathematical models and processes

2.1. Bollinger Bands

2.2. Real Strength Index

2.3. Forecasting

2.3.1. Univariate (ARIMA-GARCH)

2.3.2. Multivariate

3. Results

3.1. Carry

3.2. Value

4. Conclusion

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5. References

- Bühler, Pascal. 2020. “Webpage of the Rings.” 2020. www.webpagerino-of-the-rings.org.
- Rieser, Philipp. 2019. “The Book of Phil.” In, 113. Winterthur: ZHAW.
- Wildi, Marc. 1999. “The Book of Marc.” In, 1023. Zurich: ETH.

Attachment

Section 12. Reference Guide

Section 12.1. Equation Reference

$$x_t = t_t * s_t * c_t * e_t \quad (1)$$

$$x_t = t_t + s_t + c_t + e_t \quad (2)$$

$$E[x_t] = \mu \quad (3)$$

$$Var(x_t) = \sigma_x^2 \quad (4)$$

$$Cov(x_t, x_{t-k} = R(k)) \quad (5)$$

Section 12.1.1. Ref to Equation If we want to refer to an equation we need to implement the command

- `\ref{eq:asd}`

Here we refer to equation [1](#) or to equation [5](#).

Section 12.2. Section Reference

Here I refer to another section [12.1](#).

Section 12.3. Plot Reference

First we create a plot:

You can also embed plots, for example:

```
hist(iris[[2]], main = "HELLOO kjsahdlhsjkd")
```

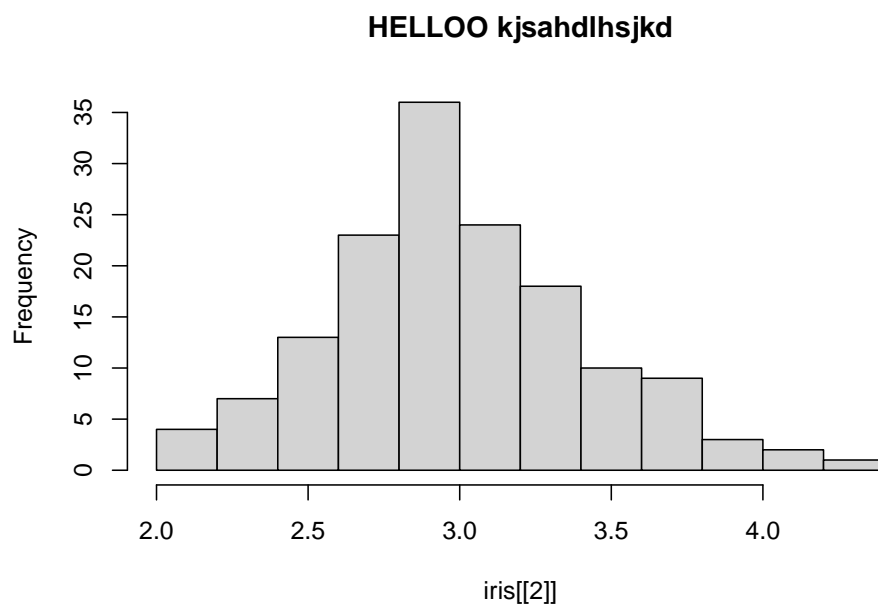


Figure 1: Captionerino Uno

Here I refer to Figure [1](#).

Table 1: The mtcars data.

	mpg	cyl	disp	hp	drat
Mazda RX4	21.0	6	160	110	3.90
Mazda RX4 Wag	21.0	6	160	110	3.90
Datsun 710	22.8	4	108	93	3.85
Hornet 4 Drive	21.4	6	258	110	3.08
Hornet Sportabout	18.7	8	360	175	3.15

Section 12.4. Table Reference

```
knitr::kable(mtcars[1:5, 1:5], caption = "The mtcars data.",
  format = "latex")
```

Here I refer to the Table [1](#)

Section 12.5. Bibliography Reference

In order to use bibliography reference, we need to add a specific `.bib`-file in which add the literature we use for this paper.

The objects in the `.bib`-file have to be formatted correctly:

```
@inbook{source1,
  author = "Philipp Rieser",
  title = {The Book of Phil},
  year = "2019",
  publisher = "ZHAW",
  address="Winterthur",
  pages = {113}
}

@online{source2,
  author="Pascal Bühler",
  title="Webpage of the Rings",
  url="www.webpagerino-of-the-rings.org",
  year="2020",
  note={ [Stand: 19.09.2020]}
}
```

No we can refer to each of these `.bib`-objects. You can use `[@source1]` to refer at the first source.

E.g.: Philipp Rieser says in this book dhl a hd hdj dhasd hda sdahjk dhds (Rieser 2019, 33–35)

Source Reference (Bühler 2020). Or we refer to the third source (Wildi 1999)

Markdown/LaTeX will create automatically a list of the used `.bib`-objects at the end of the file, which can be used as the Reference List at the end of the paper.