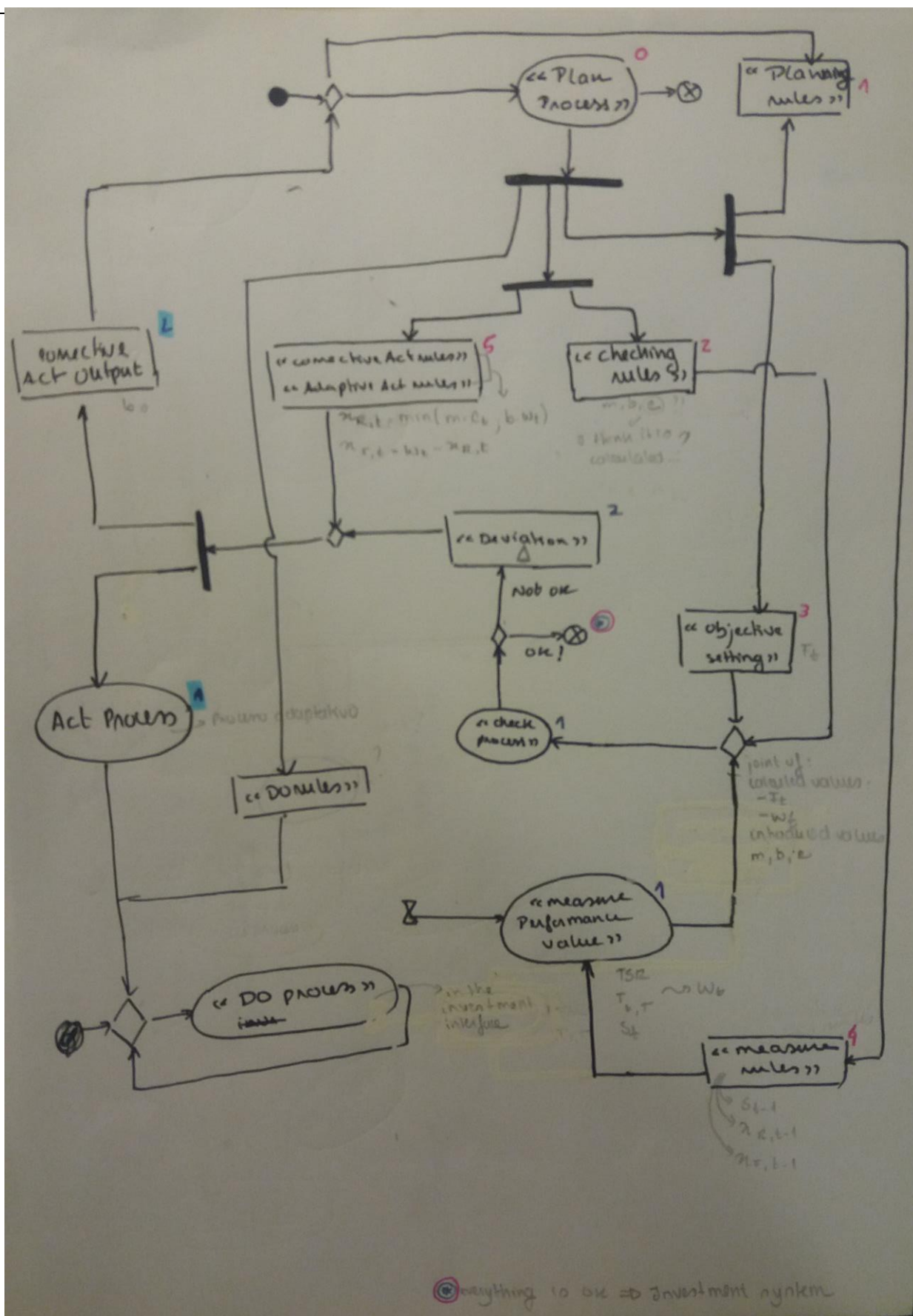


The diagram is very similar with what the teacher gave us. And with one that is presented in CPPI calculations pdf.

But I have some doubts (for example, I don't know where to put the class "Plan configuration"), I don't know if this is perfectly correct..



classes

1. Act Process ✓
2. Adaptive Act Rule ← control rules
3. Checking Rules 2 ← control rules
4. Check Process 1
5. Corrective Act Output
6. Corrective Act Rules ← control rules
7. Deviation 2
8. DO Process → CPP strategy
9. DO Rules
10. Measured Performance value 1 → we
11. Measure Rules 4
12. Objective Setting ← 3
13. Plan Configuration ✓ (?)
14. Planning Rules 1
15. Plan Process 0

Plan PROWS

→ Plan activity

? → plan configuration?

↳ planning rules 1

↳ checking rules 2

↳ objective setting 3 → value of $F_t = \frac{F_r}{(1+R_r)^{T-t}}$ (calculated)

↳ measure rules 4 → saved values from the previous periods in order to calculate w_t .
($S_{t-1}; \pi_{E,t-1}; \pi_{F,t-1}$)

5 ↳ corrective Act rules

↳ Adaptive Act rules → calculation of:

$$\pi_{E,t} = \min(m \cdot c_t; b \cdot w_t)$$

$$\pi_{F,t} = w_t - \pi_{E,t}$$

↳ do rules ?

2

«check PROWS»

→ compare the investor's wealth with the present value of the floor.

$$C_t = \max(w_t - F_t; 0)$$

(Δ)

w_t → value calculated

value introduced by the client

↳ Deviation (Δ) 2 → $C_t = \max(w_t - F_t; 0)$

