

Risk management

Homework assignment and report

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The homework assignment for the course during 2012 consists of solving Projects 7, 8, 9, 10, and 11 from the book “Risk and Portfolio Analysis: principles and methods” and present your solutions in a **well-written report**, and be prepared to present your results during the **compulsory presentation seminars on 5 and 6 of December**.

The report should be printed on paper (not hand-written) and explaining your solutions to the projects. It should contain source code, plots, short presentation of the theory used and precise references to relevant literature, methods, etc. You are encouraged to add **relevant** investigations that you are not explicitly asked to provide. It is not the length of the report that matters, but its contents, clarity, and quality of presentation (an unnecessary lengthy report reduces to overall readability of the report).

You may work individually or in groups of at most three persons. Each member of the group is responsible for the entire report.

It is expected that you will encounter difficulties when solving the projects. You are encouraged to ask your fellow students in other groups for suggestions and good advice. However, by handing in your reports you guarantee that the solution to the homework assignment, including any programs developed, are written by the members of your group only and that you have not copied the work of any other group.

The two project discussions sessions (November 7 and 27) are intended to help you with your work on the projects and the report through structured discussions with other groups. The project discussions are not compulsory but probably rather useful. Attendance on November 7 requires written material (e.g. plots and some preliminary report) on Projects 7,8, and 9. Attendance on November 27 requires written material (e.g. plots and some preliminary report) on Projects 7,8, 9, 10, and 11.

The final report is due on December 3, 10:15

Good luck!