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Course-MBA Program-MBA(Business Analytics)
Subject-Financial analytics, Code-MAN-906
Semester-III

Time: 03 Hours**Max Marks: 70****Instructions to the Students:**

1. This Question paper consists of two Sections. All sections are compulsory.
2. Section A comprises 10 questions of short answer type. All questions are compulsory. Each question carries 2 marks.
3. Section B comprises 8 long answer type questions out of which students must attempt any 5. Each question carries 10 marks.
4. Do not write anything on the question paper.

Q.No.	SECTION –A(SHORT ANSWER TYPE QUESTIONS)	Marks
1.	a) Write down the two basic characteristics of time series analysis.	(2)
	b) What is cross sectional and panel data?	(2)
	c) What are the assumptions of time series modelling?	(2)
	d) Explain correlation analysis.	(2)
	e) Explain ARCH and GARCH.	(2)
	f) What is visualization of deterministic trends?	(2)
	g) Describe the cleaning and filtering data in excel files.	(2)
	h) What are Granger casual linkages?	(2)
	i) Explain forecasting with time series.	(2)
	j) Describe the models with real time data.	(2)

SECTION –B (LONG ANSWER TYPE QUESTIONS)

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| 2. | Give a detailed introduction of Eviews. | (10) |
| 3. | Write about the Trend analysis and descriptive analysis of data. | (10) |

4. Explain the univariate , bivariate and multivariate analysis. (10)
5. Discuss about the Event study analysis(GARCH family) (10)
6. Explain the following in detail: (10)
 - a)Regression analysis
 - b)Ordinary Least Square
7. Write down the cointegration analysis and its assumptions. (10)
8. Write short note on following: (10)
 - a)Vector error correction model
 - b)vector Autoregressive model
9. What are the basics of R-Studio? (10)

==END OF PAPER==

0.08	0.10
0.11	0.30

Compute the expected return $E(R)$, Standard Deviation and Beta on the investment.

8. Answer the following:

(5+5)

- a) Explain in brief different investment avenues available in India.
- b) Do you think that the stock market will receive a boost with trading in derivatives in individual securities? State your view with reasons.

9. Answer the following questions:

(5+5)

- a) Mr. Kumar, a resident of Canada, wants to invest in the equity shares in India with the help of his broker. He is unable to decide whether the economy is doing well or not. Help him in analysing the economy by suggesting any 5 analytical tools.
- b) As per Mr. Anurag's broker, the performance of one of the selected bond is as follows: The Rs. 1,000 face value EFG bond has a coupon of 10%, matures in 4 years, and has current price of Rs. 1,140. Calculate EFG bond's yield to maturity and suggest whether Mr. Anurag should buy this bond or not? (PVIFA (10%,4) is 3.170)

===END OF PAPER===