

Faculty of Business Management**BBA III-Year, CBCS-VI Semester Regular Examinations –Sep/Oct, 2020****ELECTIVE PAPER-I: FUNDAMENTALS OF FINANCIAL ANALYTICS**

Time: 2 Hours

Max Marks: 80

I. Answer any Five of the following questions (5x16=80 Marks)

1. Describe the Scope of Financial Analytics in India
2. Explain the Recent Trends in Financial Analytics
3. Explain the Financial Time series and its characteristics.
4. Describe the distributional properties of various returns
5. What is CAPM? and Explain the basics of portfolio construction
6. Explain Diversification and Optimisation portfolio model
7. Explain various models for Price change
8. Explain the empirical characteristics of transactions data.
9. Explain the various models in credit risk calculations
10. Which is the optimal structure for low credit risk
