MASTER OF BUSINESS ADMINISTRATION IN FINANCIAL MARKETS (MBAFM)

Term-End Examination

December, 2013

MCT-072 : QUANTITATIVE AND STATISTICAL TECHNIQUES FOR FINANCIAL MARKETS

Time : 3 hours   *Maximum Marks : 100*

*Note :   Attempt **any five** questions. **All** questions carry **equal** marks.*

1. What do you understand by Conditional   **20**
    Probability ? Define some measures of central
    tendency with suitable examples.

2. Define the "Probability" and explain Probability   **20**
    Trees with examples in details.

3. What do you understand by 'Expected Values'   **20**
    and 'Expected Return' and also uses and
    application of it in details.

4. Explain the fundamental Deltas with an   **20**
    appropriate examples. Explain role of sentiments
    in pricing in real life.

5. (a) Define the Role of Greeks of Vega and also mathematical significance of it with suitable examples. **10**

   (b) Define fundamental of Beta. Explain high reward instruments and payoff graphs. **10**

6. What do you understand by 'risk free returns' ? Explain market practices of statically arbitrage with suitable examples. **20**

7. Explain the basic introduction to Derivatives. Discuss the option Pricing Models in details. **20**

8. Define the basic tenets of Charting. Discuss the SWOT Analysis of Charting with examples. **20**

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