

00610

**MASTER OF BUSINESS ADMINISTRATION IN
FINANCIAL MARKETS
(MBAFM)**

Term-End Examination

June, 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 'Box' and 'Whisker plot' ? Define Stem and Leaf Diagram with suitable examples. 20
2. The Herr-McFee Company, which produces nuclear fuel rods, must X-ray and inspect each rod before shipping. Karen Wood, an inspector, has noted that for every, 1000 fuel rods she inspects, 10 have interior flaws, 8 have casing flaws, and 5 have both flaws. In her quarterly report, Karen must include the probability of flaws in fuel rods. What is the probability ? 20

3. Define Baye's rule. What is difference between Joint and Marginal Probability with suitable examples ? 20
 4. Define Statistical interference and Permutations and Combination with suitable illustrations. 20
 5. Explain the fundamental of "Gamma". Discuss the payoff graphs and interpretation of these graphs and also explain the risks and rewards in asymmetrical framework. 20
 6. Explain Charting as a Technique for Analyzing Financial Markets and Securities. Discuss the Multiple frames and Charting in the 21st Century. 20
 7. Explain types of Technical Charts and parts of Technical Charts. Discuss various tools of the Charts. 20
 8. Write short notes on the following : 20
 - (a) Perfect Capital Market
 - (b) Equity Analysis
 - (c) Commodity Analysis
 - (d) Bond Analysis
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