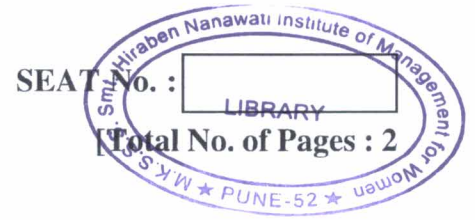


Total No. of Questions :5]



PE-12126

[6551]-845

S.Y. M.B.A.

**BA-613-MJ : FINANCIAL ANALYTICS
(2024 Pattern) (Semester - III)**

Time : 2½ Hours]

[Max. Marks : 50

Instructions to the candidates:

- 1) *All questions are compulsory.*
- 2) *All questions carry equal marks.*
- 3) *Figures to the right indicate full marks.*

Q1) Answer the following questions (any five) :

[5 × 2 = 10]

- a) Define Financial Analytics.
- b) State the relevance of Financial Analytics in financial decision-making.
- c) What is meant by asset returns?
- d) State any two characteristics of financial time series data.
- e) What is portfolio diversification?
- f) Define non-synchronous trading.
- g) What is Brownian motion?

Q2) Answer the following (any 2) :

[2 × 5 = 10]

- a) Explain the scope of Financial Analytics and recent trends in Financial Analytics.
- b) Discuss distributional properties of asset returns.
- c) Explain the role of econometrics in financial time series analysis.

Q3) Solve any one :

[1 × 10 = 10]

- a) Explain the basics of portfolio construction and Markowitz Theorem.
- b) Explain models for price changes and duration models used in high-frequency data analysis.

P.T.O.

Q4) Solve any one :

[1 × 10 = 10]

- a) Explain the empirical characteristics of high-frequency trading data and bid-ask spread.
- b) Explain the Capital Asset Pricing Model (CAPM) and its assumptions.

Q5) Solve any one :

[1 × 10 = 10]

- a) Discuss issues related to derivative markets and explain Brownian motion.
- b) Explain the Black-Scholes model for derivative pricing and its limitations.

