אוניברסיטת חיפה
דורון קליגר
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חקר מאורעות במימון (206.5521)

Workshop #3: Portfolios

0. Get Data

i. Sample a list of stocks;
ii. Download stocks and benchmark (index) data;
iii. Split the data to two periods of even lenghth.

1. Basic Analysis

i. Estimate Alpha and Beta for each stock over the 1^{st} period;
ii. Construct portfolios of various sizes, over 1^{st} period;
iii. What can you say about the portfolios, as a function of size? (hint: volatility)

2. Return Analysis

i. Use 2^{nd} period to assess the returns of the stocks;
ii. Investigate the relations between Beta and return. Report your findings.