Course MTH110 – Basic Statistics
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Homework 2
(Return date: 22.1.2003)

Computing basic statistics.

The goal of this exercise is to compute basic statistic information from the given data set. Data are represented by a series of interest rates for BRIBOR (Bratislava InterBank Offer Rate) in 1998. Columns represent interest rates for NBS (Narodna banka Slovenska) bonds; the overnight rate (shortrate) , interest rate for bonds that expire in 1 week, in 2 weeks, in 3 weeks, 1 month and 6 months, resp. The first column contains 251 working days in 1998.

a) Compute average values and standard deviations of interest rates for all types of bonds (expiring in 1 week, in 2 weeks, in 3 weeks, 1 month and 6 months). Which bonds have larger deviations?

b) Split 251 working days into 12 months and compute average values and standard deviations of interest rates for all types of bonds for each month. What was the trend in average interest rates and their deviations during the year 1998?

c) What was the reason for that high peak in all interest rates in the middle of September of 1998?

The data set is available at:
http://www.iam.fmph.uniba.sk/institute/sevcovic/studium/cityu/