ABSTRACT

Thesis: 60 p., 23 fig., 45 sources, 2 appendixes.

FINANCIAL RISKS, RISK ASSESSMENT, RISK MANAGEMENT, BOSSOVSKY LACING LIST, RISK ANALYSIS FINANCIAL PORTFOLIO.

Actuality of the topic: now Ukraine is in a situation when it needs to invest its funds in a graceful way. However, now in the high uncertainty conditions it is difficult to choose an appropriate investment object. Thus, it becomes necessary to apply the latest systems for analyzing the risks of financial portfolios and trading strategies.

The purpose of this work is to study the existing methods of analyzing the effectiveness and risks of financial portfolios.

Object of the research: methods for analyzing the effectiveness and risks of financial portfolios.

Subject matter: backtest data of financial portfolios, identifying their risks and effectiveness.

The practical significance of the thesis is the ability to directly use the results of the work to build a further trading strategy.

The software product is implemented by QuantopianInc. using the Python programming language, which works well in conjunction with the backtesting open source library Zipline. The program code is publicly available.

Obtained results: a review of some known methods of risk assessment and management was conducted. The analysis of the input test data and the results obtained.