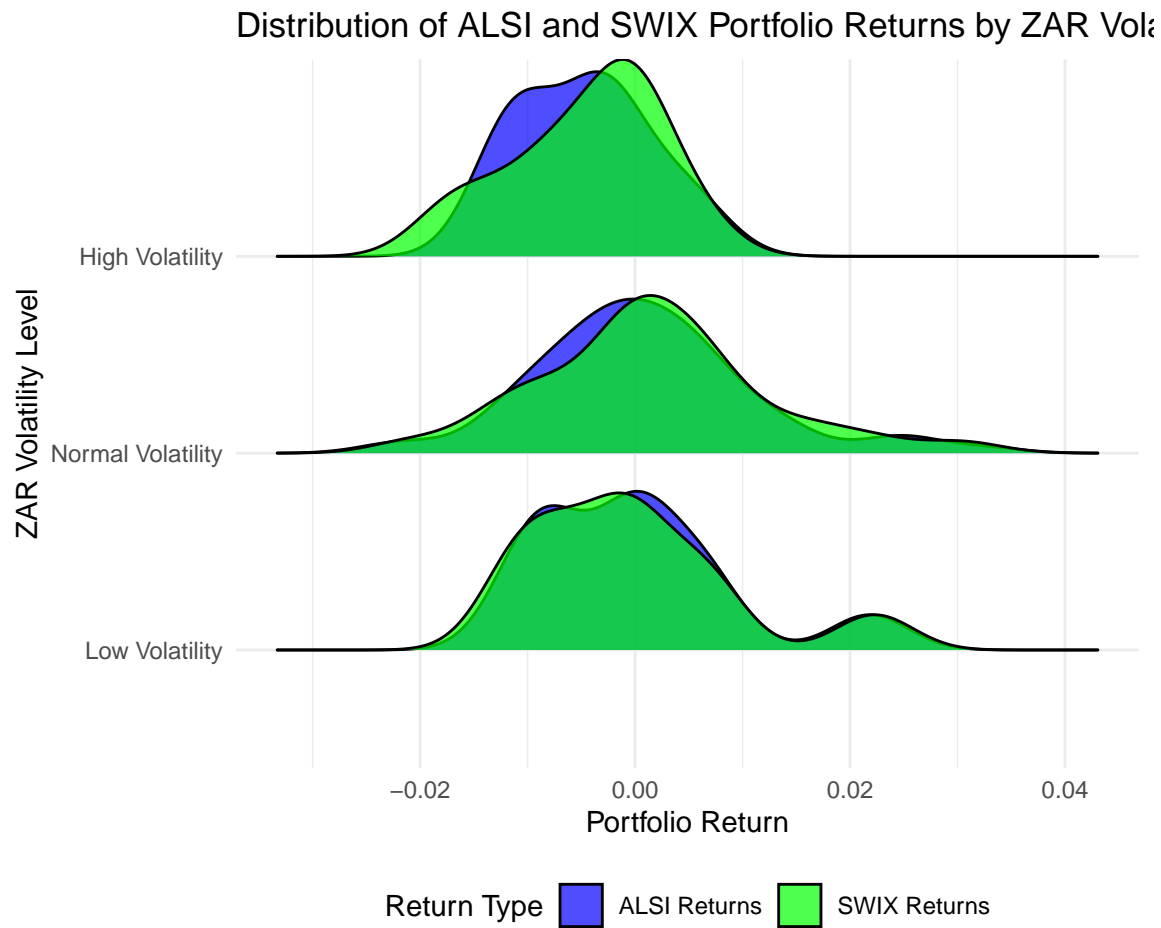


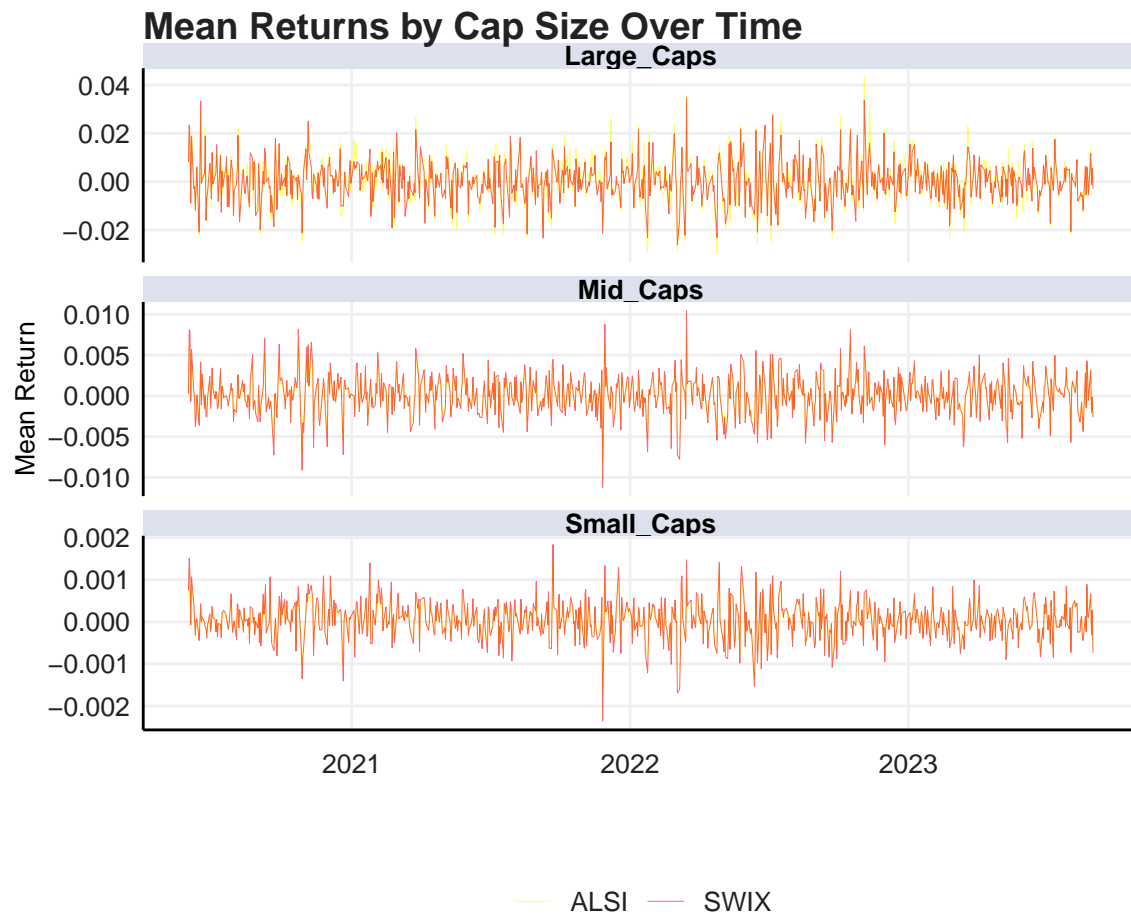
# Question 3: Portfolio Construction

Liam Andrew Beattie<sup>a</sup>

<sup>a</sup>*Financial Econometrics 871, Stellenbosch University, South Africa*

## 1. Introduction





If this general approach aligns with your objective, let me know, and I'll help craft the R code for the individual steps!

