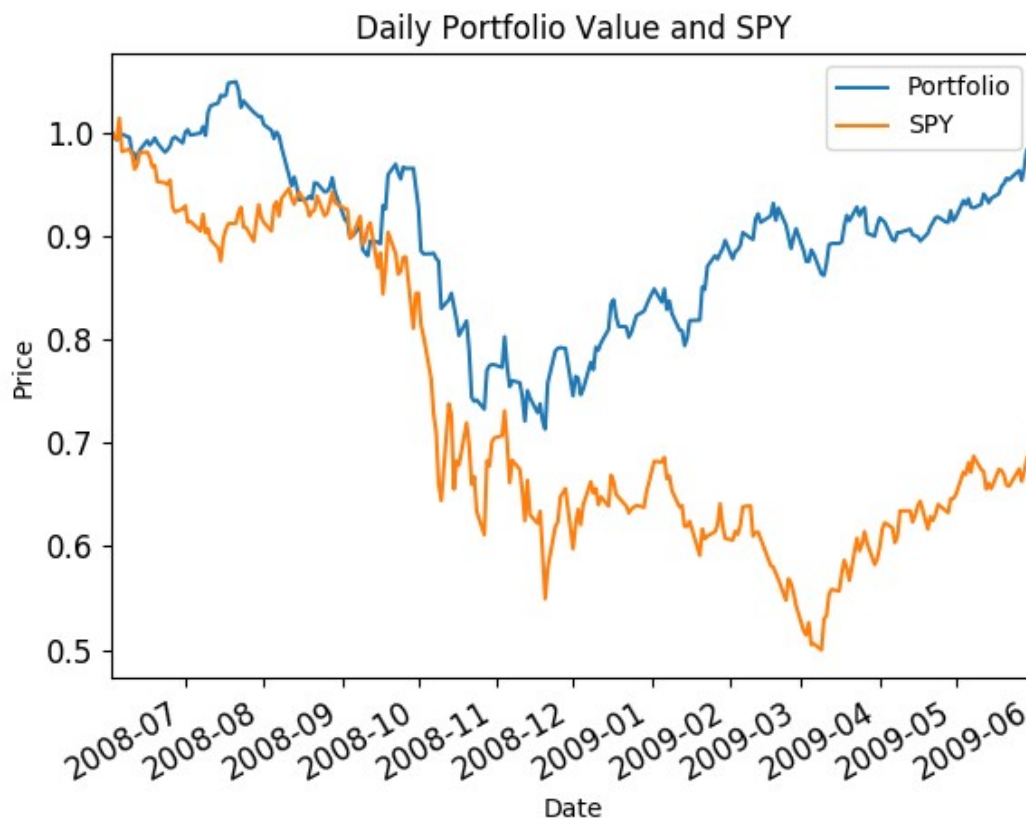


CS 7646 Optimize Average Standard Deviation:

GTID#: 903337653

Name: Chia-Min, Wu

September 11, 2017



Calculation Result:

Optimization terminated successfully. (Exit mode 0)

Current function value: 0.0155967096491

Iterations: 8

Function evaluations: 40

Gradient evaluations: 8

Start Date: 2008-06-01 00:00:00

End Date: 2009-06-01 00:00:00

Symbols: ['IBM', 'X', 'GLD']

Allocations: [0.45786271 0. 0.54213729]

Sharpe Ratio: 0.0725582848092

Volatility (stdev of daily returns): 0.0155967096491

Average Daily Return: 7.12885407426e-05

Cumulative Return: -0.0124644262666