**WEEKLY REPORT**



Topic: Financial Portfolio Optimization

USN:4NM21CS009

:4NM21CS036

|  |  |
| --- | --- |
| **DATE** | **DESCRIPTION** |
| Week 1: 21/02/2024 – 27/03/2024 | * Read through different topics and decided on one topic for the project. * Considered two topics for the project . * Understood the pros and cons of the topics . |
| Week 2: 28/02/2024 – 4/03/2024 | * Read about the overall topic and made Synopsis. * Studied about the Modern Portfolio Theory stated by Markowitz . * Understood the Graph of MPT. * Installed Visual Studio * Installation of matplotlib * Sample graph |
| Week 3-Week 4 : 5/03/2024 – 20/03/2024 | * Read about Value at Risk. * Found out the best dataset which could be used. * Installed required library functions * Installed various software. * Developed front-end. * Implemented a code for real time(live)data. * Implemented code for VaR. * Tried working on Back-end(was unsuccessful in connecting ) |