**Forecasting Analysis**

- Chart: MC\_oneyear\_sim\_plot.png

Analysis: The chart above illustrates that our normal-weighted portfolio returns range between 172.55% and 825.12%. This means that in 1000 tries, over the span of one year’s worth of trading days, our forecasting algorithm predicts that the worst your portfolio can perform is a return of 172.55% on your investment.

- Chart: MC\_oneyear\_dist\_plot.png

Analysis: The chart above illustrates the returns distributed across a range of 1.73 and 8.25, with a mean of 3.84 and the 95% of the returns falling within 2.26 and 5.93. What this essentially means is the portfolio performed very, very well.

- Chart: MC\_oneyear\_optimal\_sim\_plot.png

Analysis: The chart above illustrates that our optimal-weighted portfolio returns range between 157.99% and 5970.47%. This means that in 1000 tries, over the span of one year’s worth of trading days, our forecasting algorithm predicts that if you invest $10,000 in our optimal-weighted portfolio, in a year’s time you could have $597,047.04.

- Chart: MC\_oneyear\_dist\_optimal\_plot.png

Analysis: The chart above illustrates the returns distributed across a range of 1.57 and 59.70, with a mean of 10.78 and the 95% of the returns falling within 2.96 and 29.14. Feel free to draw your own conclusions here.

- Chart: MC\_twoyear\_sim\_plot.png

Analysis: The chart above illustrates that our normal-weighted portfolio returns range between 498.29% and 4256.08%. This means that in 1000 tries, over the span of two years’ worth of trading days, our forecasting algorithm predicts that the worst your portfolio can perform is a return of 498.29% on your investment.

- Chart: MC\_twoyear\_dist\_plot.png

Analysis: The chart above illustrates the returns distributed across a range of 4.98 and 42.56, with a mean of 14.71 and the 95% of the returns falling within 6.86 and 26.69. We’ll email a sign-up sheet for our Group 1 Investment Fund following the conclusion of this class.

- Chart: MC\_twoyear\_optimal\_sim\_plot.png

Analysis: The chart above illustrates that our optimal-weighted portfolio returns range between 555.64% and 118,628.55%. This means that in 1000 tries, over the span of two years’ worth of trading days, our forecasting algorithm predicts that if you invest $10,000 in our optimal-weighted portfolio, in just two years’ time you could have a modest $11,862,855.

- Chart: MC\_twoyear\_dist\_optimal\_plot.png

Analysis: The chart above illustrates the returns distributed across a range of 5.56 and 1186.29, with a mean of 108.29 and the 95% of the returns falling within 15.28 and 379.16. The only question left is who’s investing first?