CS 7646 Project 2 -Optimize something

Guangqing Tai  
gtai3@gatech.edu

A graph of a graph of a company

Description automatically generated with medium confidence

***Note:*** ***This work is a resubmission of CS 7646 Summer 2024 for Fall 2024 term, which may contain partial of previous reports***

A graph of a graph of a company

Description automatically generated with medium confidence

The plot graph above shows a comparison between optimized portfolio with SPY. The data used for optimization is:

Start date 2008-06-01, End date: 2009-06-01, Symbols: [‘IBM’,’X’,’GLD’,’JPM’]