CS 7646 ML4T Project 2 Optimize Something

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Abstract – This report is to show the plot from CS7646 ML4T project 2, Optimize Something. Using Python module, scipy.optimize, I optimize the portfolio: Start Date: 2008-06-01, End Date: 2009-06-01, Symbols: ['IBM', 'X', 'GLD', 'JPM'], and plotted the portfolio with comparison of SPY.