Design of Portfolio of Stocks to Track an Index

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2018-04-25

Contents

This vignette illustrates the design of sparse portfolios that aim to track a financila index with the package `sparseIndexTracking` (with a comparison with other packages) and gives a description of the algorithms used.

1   Comparison with other packages

2   Usage of the package

3   Explanation of the algorithms

3.1   `spIndexTrack()`: Sparse portfolio construction

References