

Optimize Something

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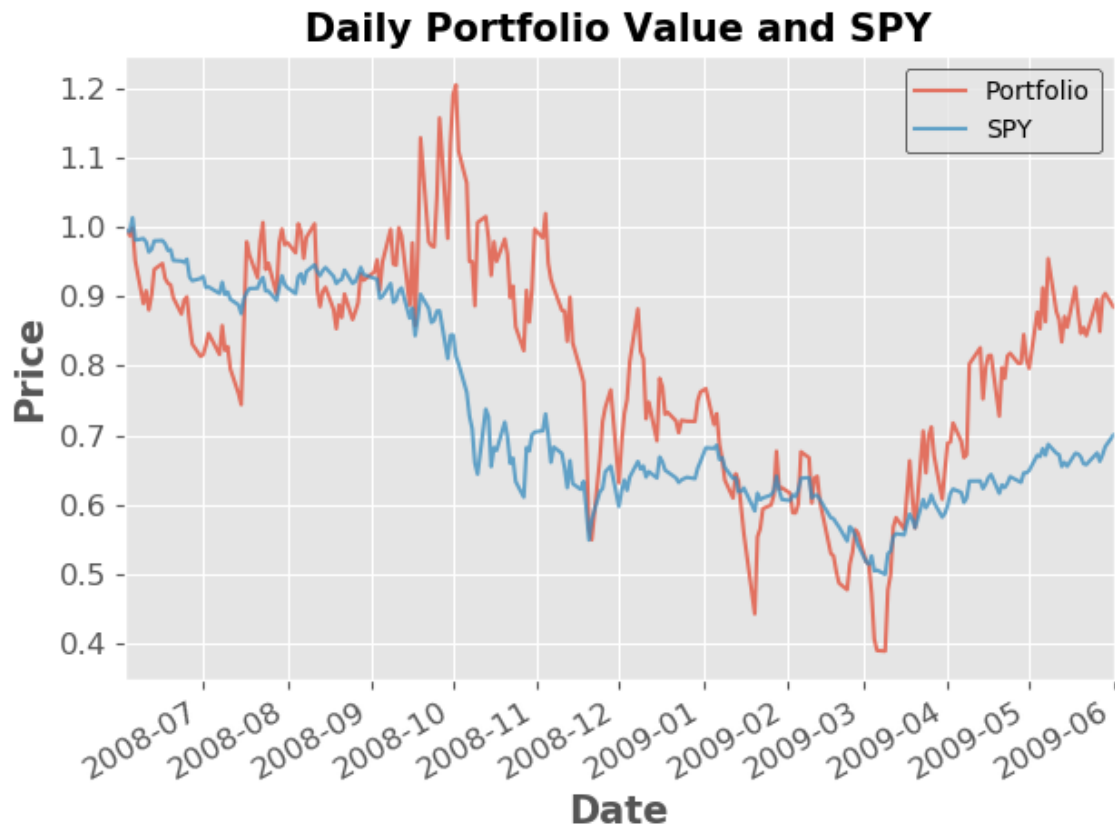


Figure 1—Compares a sharpe ratio optimized portfolio value with S&P 500 value from June 1, 2008 to June 1, 2009. The portfolio consisted of four stocks ["IBM", "X", "GLD", "JPM"].