

Project 2 Report

Optimization

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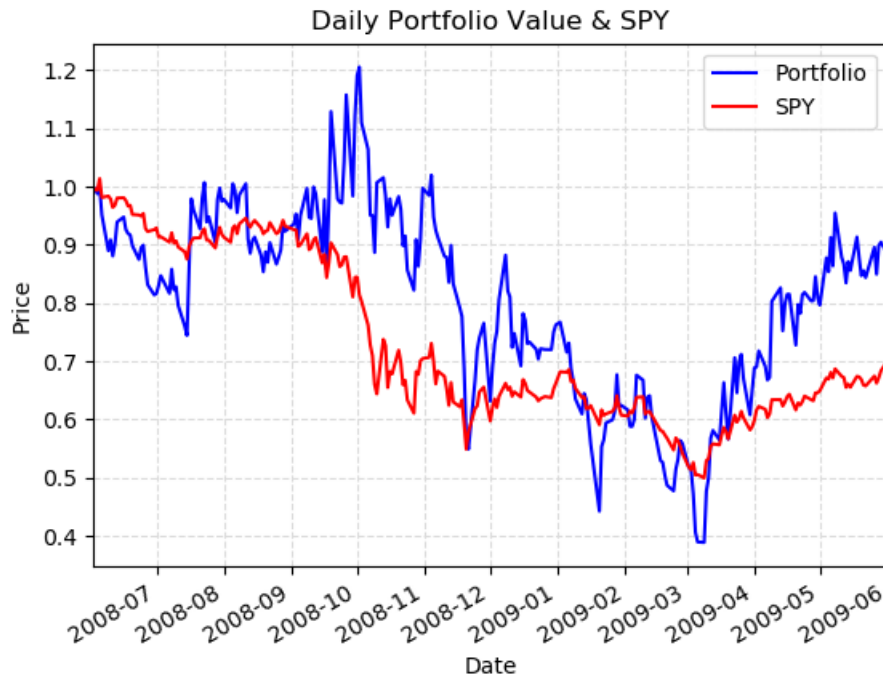


Figure 1—Daily portfolio value and SPY from June 2008 to June 2009