

Quadratic Programming Assignment

Modify the Python program template `QPPortfolioHW.py` to compute the efficient frontier of portfolios by using the parameters in the Python program to:

- Compute levels of risk starting at `max_risk = 5.0`, and
- Create a loop where the risk level increases by `max_risk_inc = 5.0` in each iteration,
- Where the number of levels of risk investigated are 1 greater than `numRiskLevels = 20`,
- For the `numStocks = 15` stocks in the data files:
 - `avgReturns.csv` and `PortDataVarCovar.csv`

Your program should create a list of `numRiskLevels + 1` sublists each of which is of the form `[risk_level, average_return]`.

For a small amount of extra credit research how you can plot these points using the Python `matplotlib`, which is already installed in Anaconda/Spyder.