

SCHOOL OF COMPUTATION,
INFORMATION AND TECHNOLOGY —
INFORMATICS

TECHNISCHE UNIVERSITÄT MÜNCHEN

Master's Thesis . . . in Informatics

**Portfolio Optimization with Gaussian
Process Regression**

Xiyue ZHANG

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Process Regression**

Titel der Abschlussarbeit

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Submission Date:	December 3rd

I confirm that this master's thesis ... is my own work and I have documented all sources and material used.

Munich, December 3rd

Xiyue ZHANG

Acknowledgments

Abstract

Contents

Acknowledgments	iii
Abstract	iv
1 Introduction	1
1.1 Section	1
1.1.1 Subsection	1
2 Previous Literature	3
2.1 Section	3
2.1.1 Subsection	3
3 The US Stock Market	5
3.1 Section	5
3.1.1 Subsection	5
Abbreviations	7
List of Figures	8
List of Tables	9

1 Introduction

1.1 Section

Citation test [**latex**].

Acronyms must be added in `main.tex` and are referenced using macros. The first occurrence is automatically replaced with the long version of the acronym, while all subsequent usages use the abbreviation.

E.g. `\ac{TUM}`, `\ac{TUM}` \Rightarrow Technical University of Munich (TUM), TUM

For more details, see the documentation of the acronym package¹.

1.1.1 Subsection

See Table 3.1, Figure 3.1, Figure 3.2, Figure 3.3.

Table 1.1: An example for a simple table.

A	B	C	D
1	2	1	2
2	3	2	3



Figure 1.1: An example for a simple drawing.

¹<https://ctan.org/pkg/acronym>



Figure 1.2: An example for a simple plot.

```
SELECT * FROM tbl WHERE tbl.str = "str"
```

Figure 1.3: An example for a source code listing.

2 Previous Literature

2.1 Section

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For more details, see the documentation of the acronym package¹.

2.1.1 Subsection

See Table 3.1, Figure 3.1, Figure 3.2, Figure 3.3.

Table 2.1: An example for a simple table.

A	B	C	D
1	2	1	2
2	3	2	3

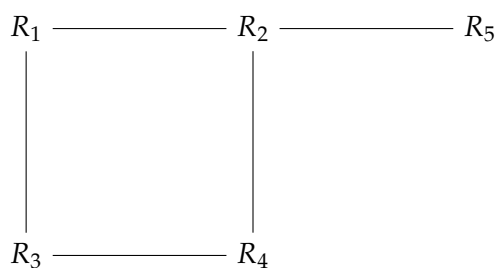


Figure 2.1: An example for a simple drawing.

¹<https://ctan.org/pkg/acronym>

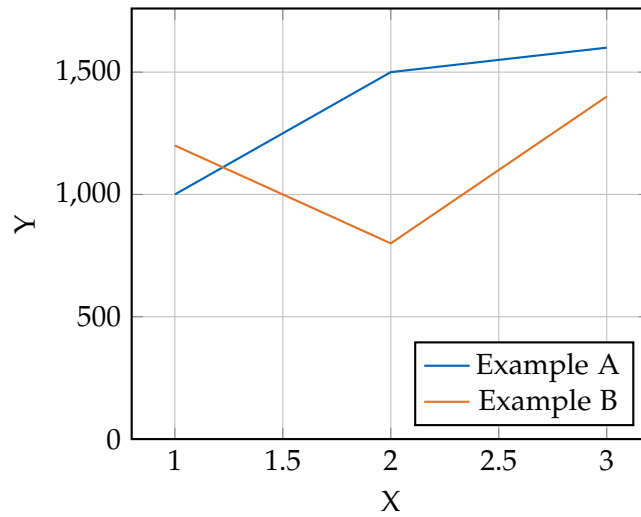


Figure 2.2: An example for a simple plot.

```
SELECT * FROM tbl WHERE tbl.str = "str"
```

Figure 2.3: An example for a source code listing.

3 The US Stock Market

3.1 Section

Citation test [**latex**].

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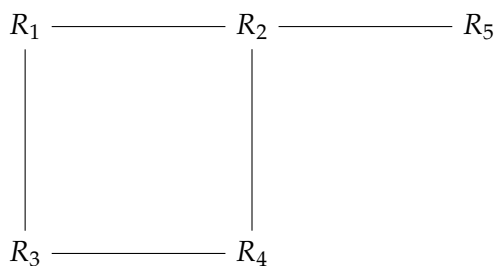


Figure 3.1: An example for a simple drawing.

¹<https://ctan.org/pkg/acronym>

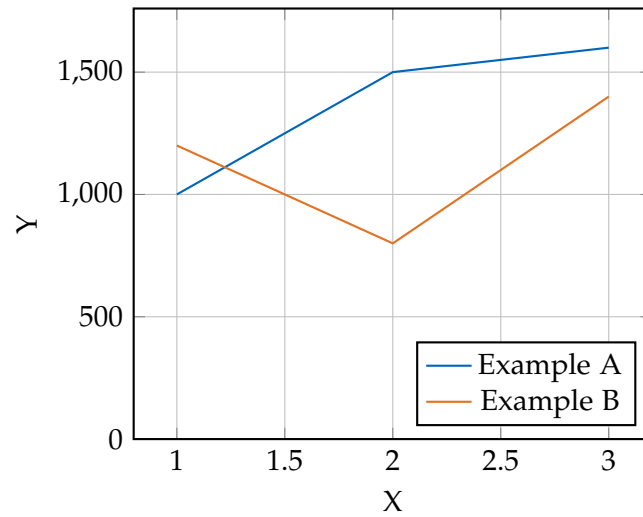


Figure 3.2: An example for a simple plot.

```
SELECT * FROM tbl WHERE tbl.str = "str"
```

Figure 3.3: An example for a source code listing.

Abbreviations

TUM Technical University of Munich

List of Figures

1.1	Example drawing	1
1.2	Example plot	2
1.3	Example listing	2
2.1	Example drawing	3
2.2	Example plot	4
2.3	Example listing	4
3.1	Example drawing	5
3.2	Example plot	6
3.3	Example listing	6

List of Tables

1.1	Example table	1
2.1	Example table	3
3.1	Example table	5