Project 2: Optimize Something

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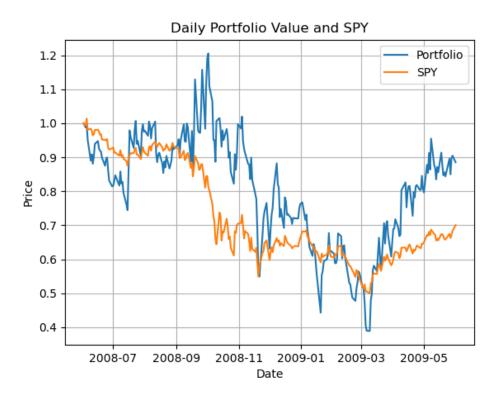


Figure 1—Daily Portfolio Value optimized by Sharpe Ratio vs SPY during the financial crisis of 2008