

Seminar MAA321: Peer Review Group E

1. Summary of the project:

Nikolaos applied the theory learned throughout the course MMA321 to build and analyse a portfolio of ten stocks in MATLAB. More specifically, he performed a portfolio optimization strategy by importing the stocks' data into MATLAB, calculating the log-returns for each stock, and plotting them in a single graph. Next, the mean and covariance of the log-returns were calculated to build the portfolio with specified constraints. Following, he plotted the efficient frontier and calculated the optimal weights with the maximum Sharpe Ratio as well as the optimal weights for an optimal risky portfolio.

The exhibition of the project was done by a slides presentation containing detailed background theory on the subject, and the methodology that was utilised to obtain his results. The information presented was well in-line with the literature and tools learnt through the course; and were overall explained in a really good manner. We also believe that the project undertaken by Nikolaos was both interesting and successful as it contained logical steps to reach the results and conclusion of his research.

2. Remark:

Major issue: Using less words in the presentation slides would make it easier for the viewer to follow what you are saying instead of making the viewer read so much. We recommend you use only key words in the presentation slides to help you make your point while keeping the viewer's attention on what you are saying.

Minor issues: Some of the theory was over-explained while at the same time there was not enough Optimal Risky Portfolio theory to help the viewer connect the dots on what was being mentioned. Additionally, the usage of the unreferenced Efficient Frontier illustration (or any unreferenced material) should be avoided.

3. Other points:

As mentioned above; the design of the project was really interesting and we enjoyed the track that Nikolaos took for his seminar project. The methodology for the project was properly designed and explained, and we also believe that the presentation was done at a really good pace while maintaining a clear tone of speech for everyone to follow. The MATLAB code written by Nikolaos shows a clear understanding on both the theory and tools learnt during the course.