Lab3 - -Portfolio Theory - Abalfazl Zareei

Lab:

1. Lack of Robustness of Markowitz Procedure
2. Single factor estimation
3. Multi-factor estimation
4. Sharpe-style analysis

Questions (Deadline: Two weeks after the lab course):

1 – Read the 30 industry portfolios from the Kenneth French Website

2. Choose three portfolios and find the tangency portfolios for those assets

3. Change the expected return of the three assets slightly, compute the efficient portfolios again and see if the optimal weights change

4. Choose a mutual find in yahoo finance and download its historical returns

5. Do Sharpe-style analysis on this fund using three factors (market, size, value)