Lab4 - -Portfolio Theory - Abalfazl Zareei

Lab:

1. Back-testing and out-of-sample analysis
2. A look into python packages for portfolio analysis

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

1. Compare the out-of-sample performance of the following strategies:
   a. Minimum-variance strategy
   b. Minimum-variance strategy with short-selling constraint
   c. Tangency portfolio of risky assets
   d. Equal-weighted strategy
   e. Value-weighted strategy

Use Sharpe ratio, Variance, and Expected Return as performance measures