Lab 1 - -Portfolio Theory - Abalfazl Zareei

Lab:

1. Upload the data
2. Size decile portfolios – Big and small Stocks
3. Compute the Expected Return, Variance and Sharpe Ratio for Big and Small Portfolios
4. Industry Portfolios
5. Sharpe ratio of difference industries
6. Size of different industries through time
7. Build the Value Weighted Industry Portfolio

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

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

2- Which industry has the highest Sharpe ratio?

3- Which one is the largest industry in 2018? (Draw the bar graph of of industry sizes)

4- What is the Sharpe ratio of a Value-Weighted portfolio of Autos, Mines, Coal, Oil industries? Draw its wealth index through time