CS 7446 Project 2: Optimize Something

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1 OPTIMIZE A PORTFOLIO FOR SHARPE RATIO

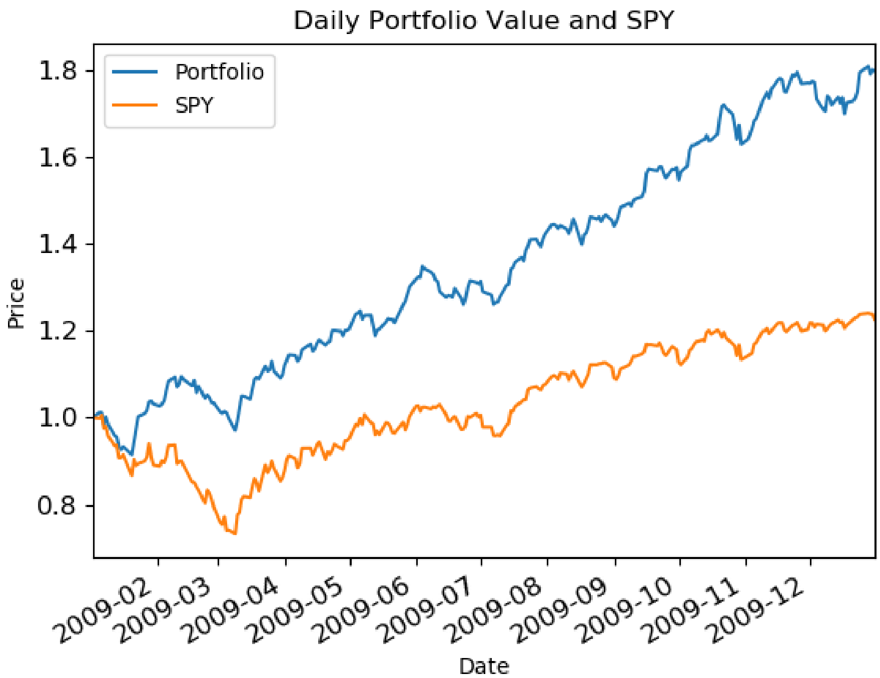

Figure 1—The normalized value of a portfolio consisting of five positions with allocations such that the Sharpe Ratio is optimized (~ 3.01), compared to that of the SPY ETF (for the year 2009).