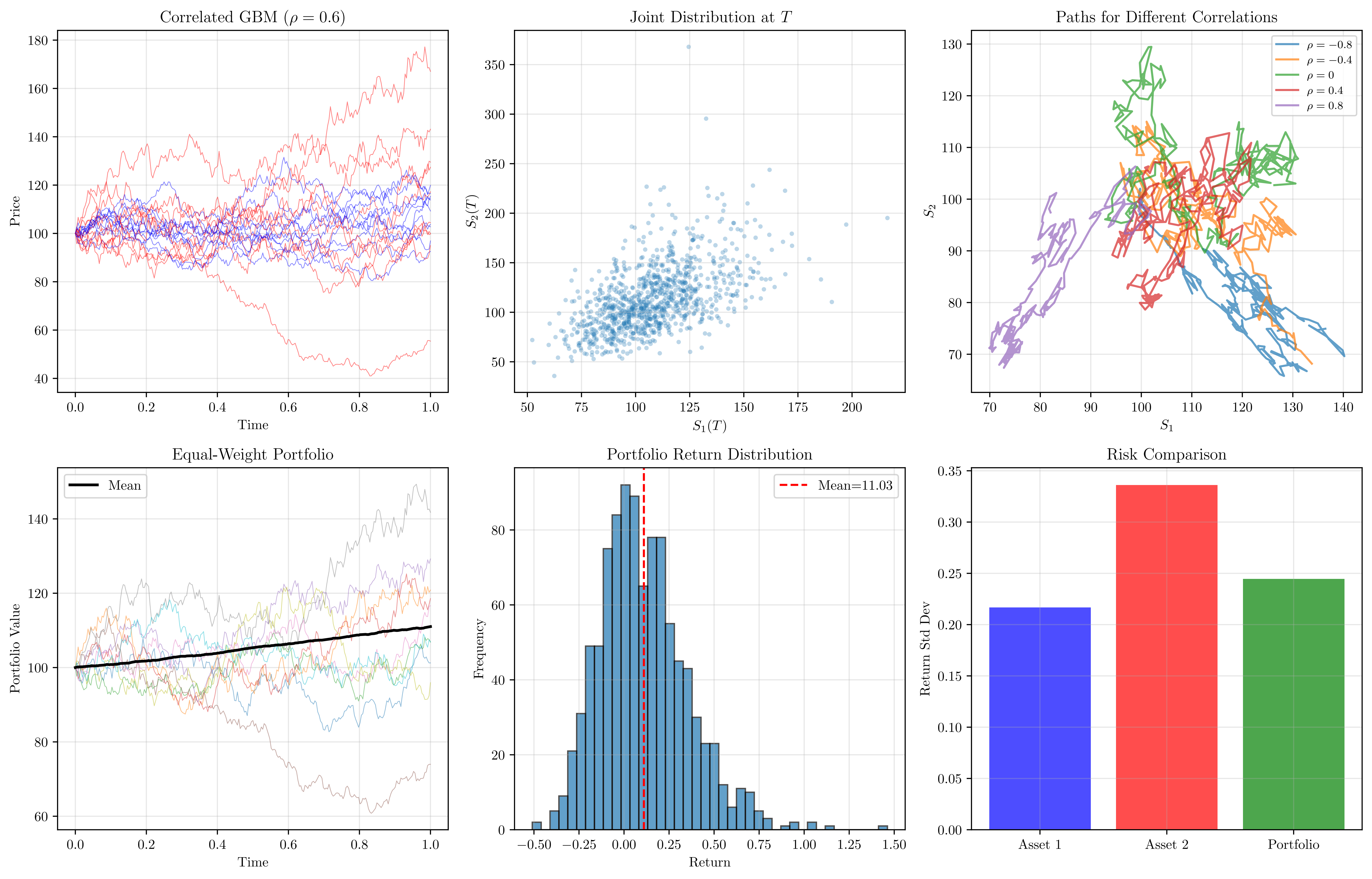

Correlated GBM ($\rho = 0.6$)
Price
Time
Joint Distribution at T
$S_2(T)$
$S_1(T)$
Paths for Different Correlations
$\rho = -0.8$
$\rho = -0.4$
$\rho = 0$
$\rho = 0.4$
$\rho = 0.8$
S_2
S_1
Equal-Weight Portfolio
Mean
Portfolio Value
Time
Portfolio Return Distribution
Mean=11.03
Frequency
Return
Risk Comparison
Return Std Dev
Asset 1
Asset 2
Portfolio