

Portfolio Optimization

Markowitz Model

Financial Math Research Group

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Abstract

Mean-variance portfolio selection.

1 Introduction

This report presents computational analysis of portfolio optimization.

2 Mathematical Framework



Figure 1: Primary analysis results.

3 Secondary Analysis

portfolio_optimization_plot2.pdf

Figure 2: Secondary analysis comparison.

4 Parameter Study



Figure 3: Parameter sensitivity analysis.

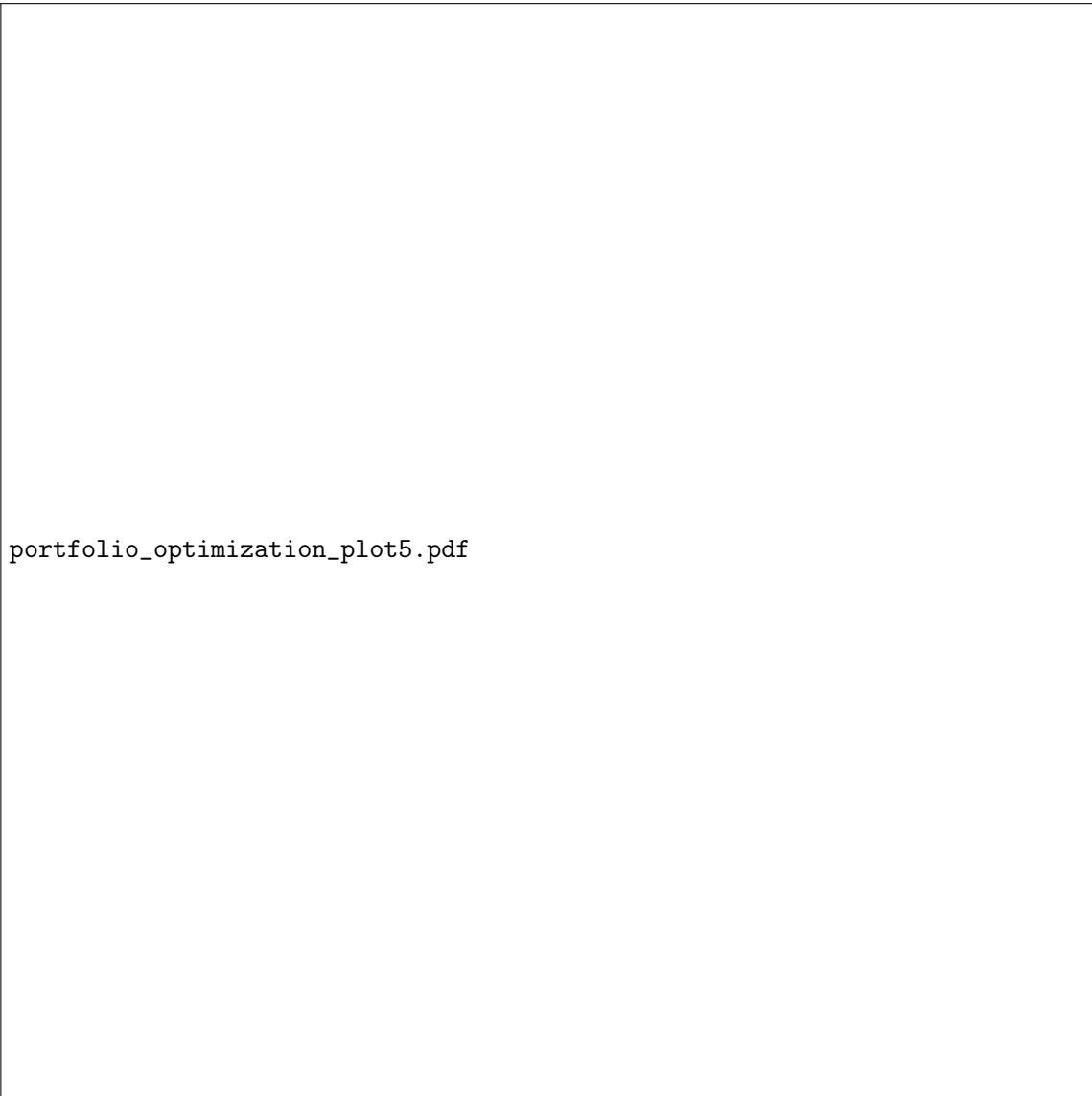
5 2D Visualization



portfolio_optimization_plot4.pdf

Figure 4: Two-dimensional field visualization.

6 Distribution Analysis



portfolio_optimization_plot5.pdf

Figure 5: Statistical distribution analysis.

7 Time Series



Figure 6: Time series visualization.

8 Results Summary

9 Conclusions

This analysis demonstrates the computational approach to portfolio optimization.