Helpful information for coursework:

Programs for portfolio theory

Excel users:

Youtube video:

<https://www.youtube.com/watch?v=6XhLC9KR-q8>

Chapter 7 Zvi Bodie, Alex Kane and Alan J. Marcus: Investments (10th edition), McGraw-Hill Education

Stata users:

Portfolio efficient frontier

http://www.stata.com/meeting/mexico13/abstracts/materials/mex13\_dorantes.pdf

command: mvport

Single index model estimate:

Regression: <http://www.stata.com/manuals13/rregress.pdf>

Correlate: <http://www.stata.com/manuals13/rcorrelate.pdf>

Matlab users:

Matlab function: Portfolio

Code created by Professor David Ruppert:

<https://people.orie.cornell.edu/davidr/StatFinance/matlab>

<https://people.orie.cornell.edu/davidr/StatFinance/matlab/portfolio_efficient_frontier.m>