Portfolio Analysis

A systematic way to evaluate investment portfolios to optimize asset allocation and management.

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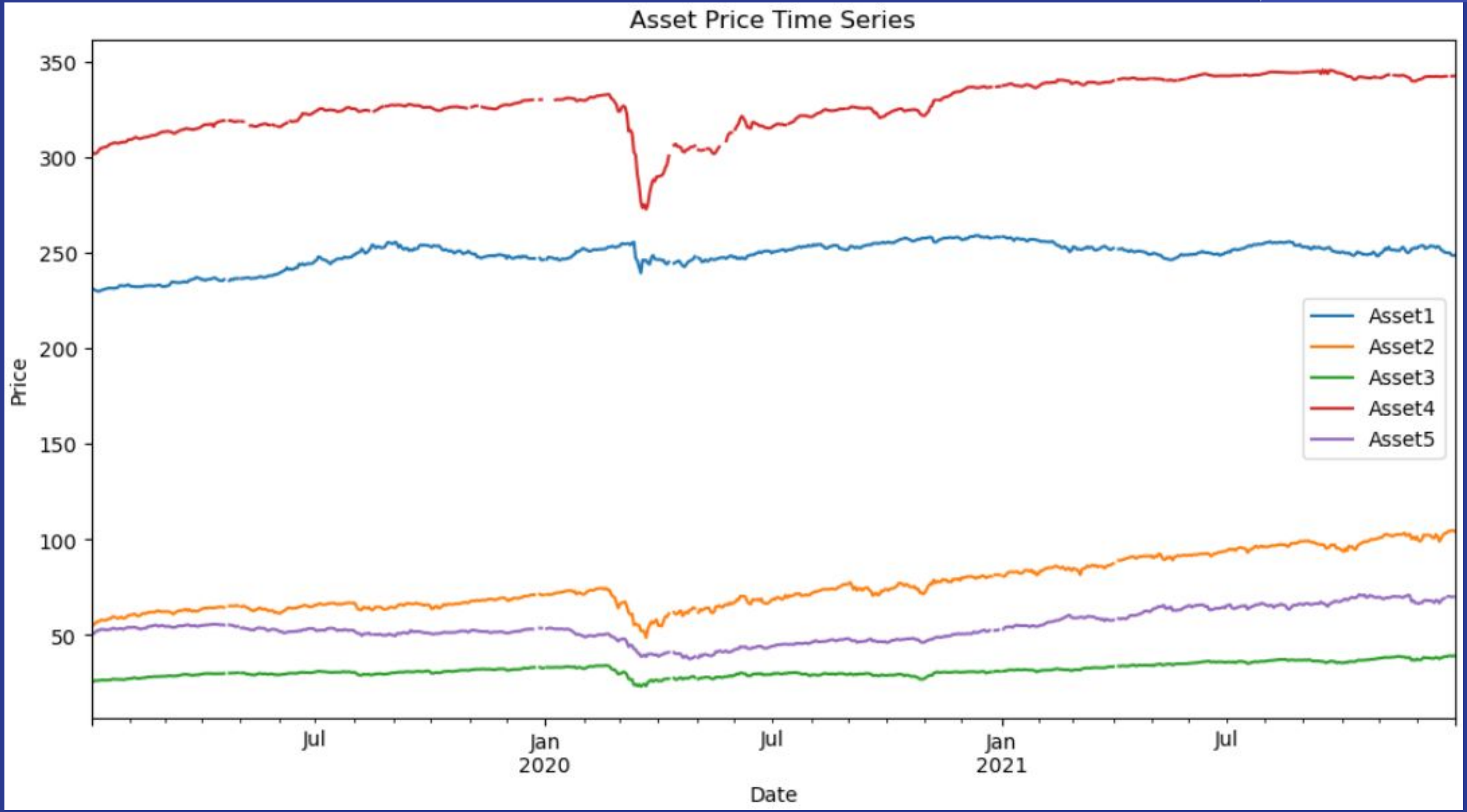
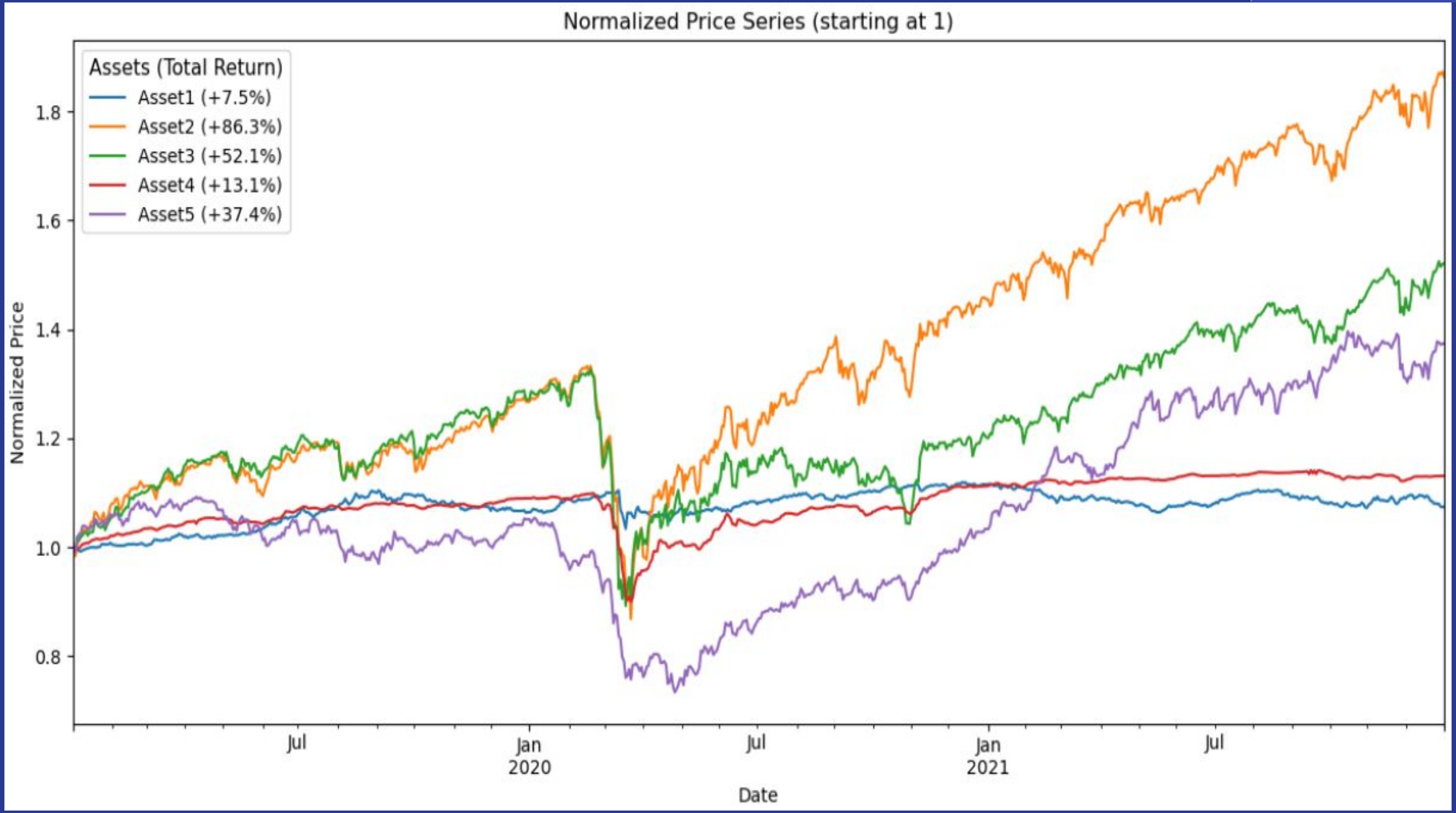
Overview

- To performing a better analysis, I had to convert the column ‘date’ from string to datetime using parse_dates=[“date”];
- By doing that, I transformed the column in a date object and can use it to do time operations;
- By using index_col=”date”, I defined the column ‘date’ as index for the DF turns into a temporal series.

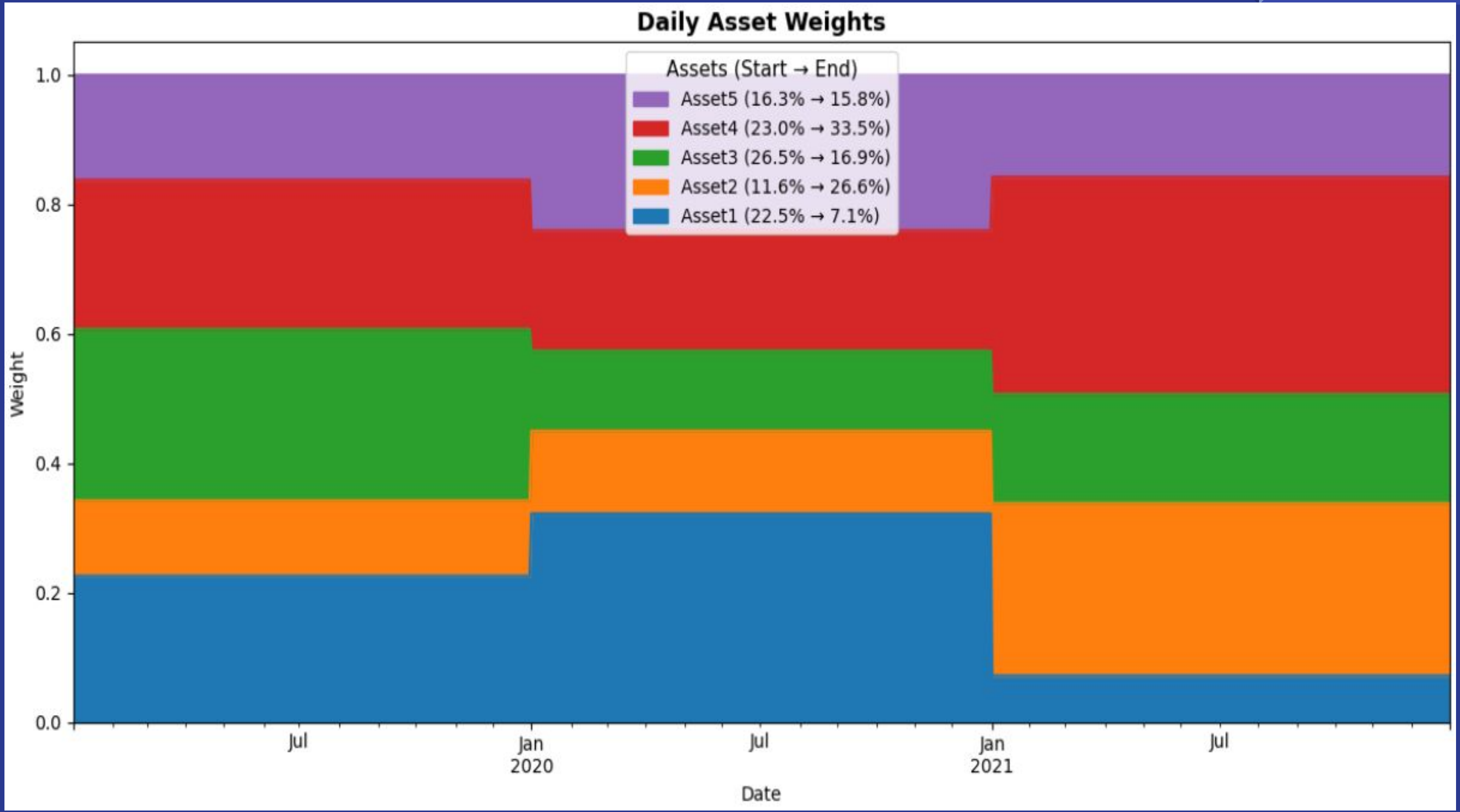
Asset Price Time Series



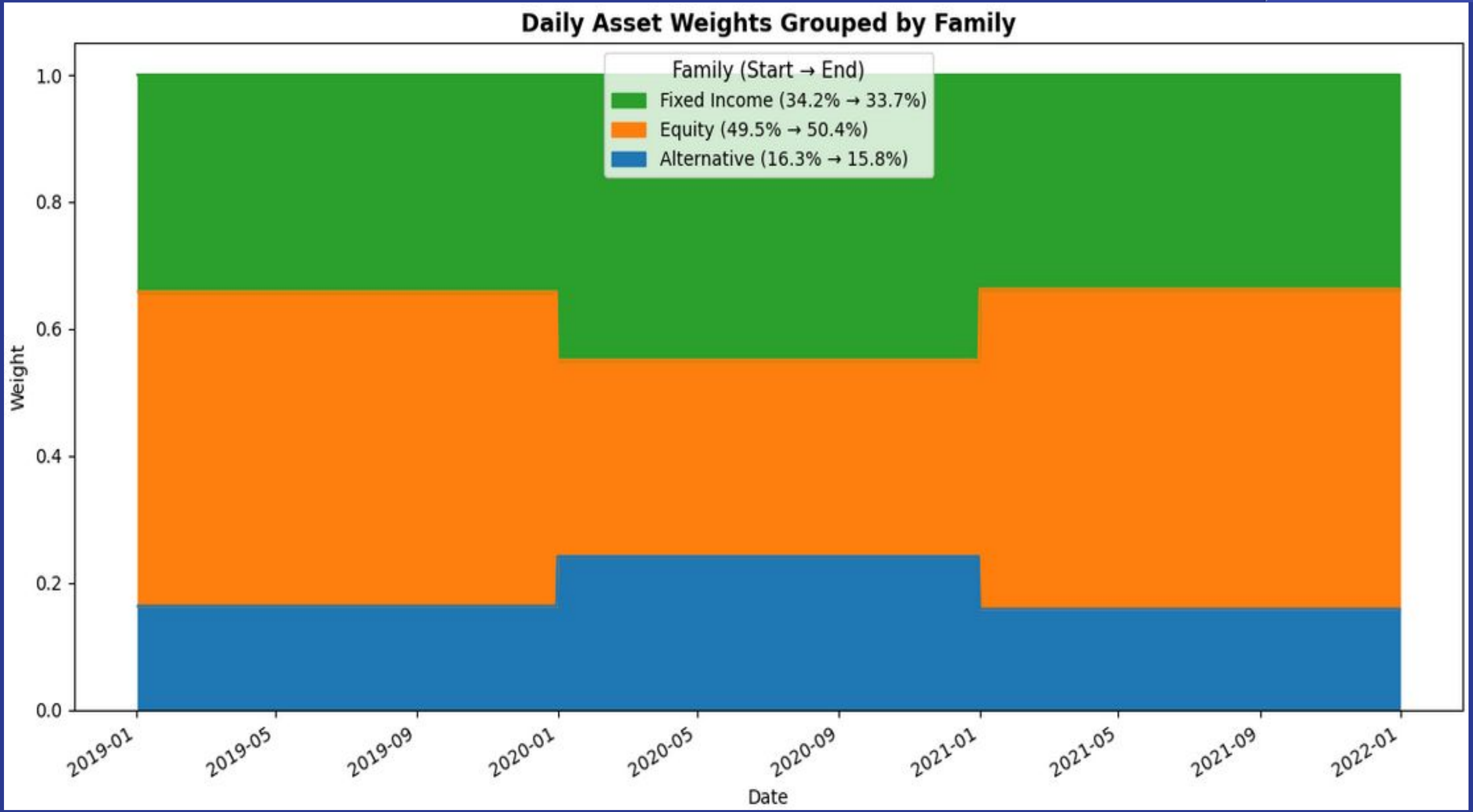
Asset Price Time Series



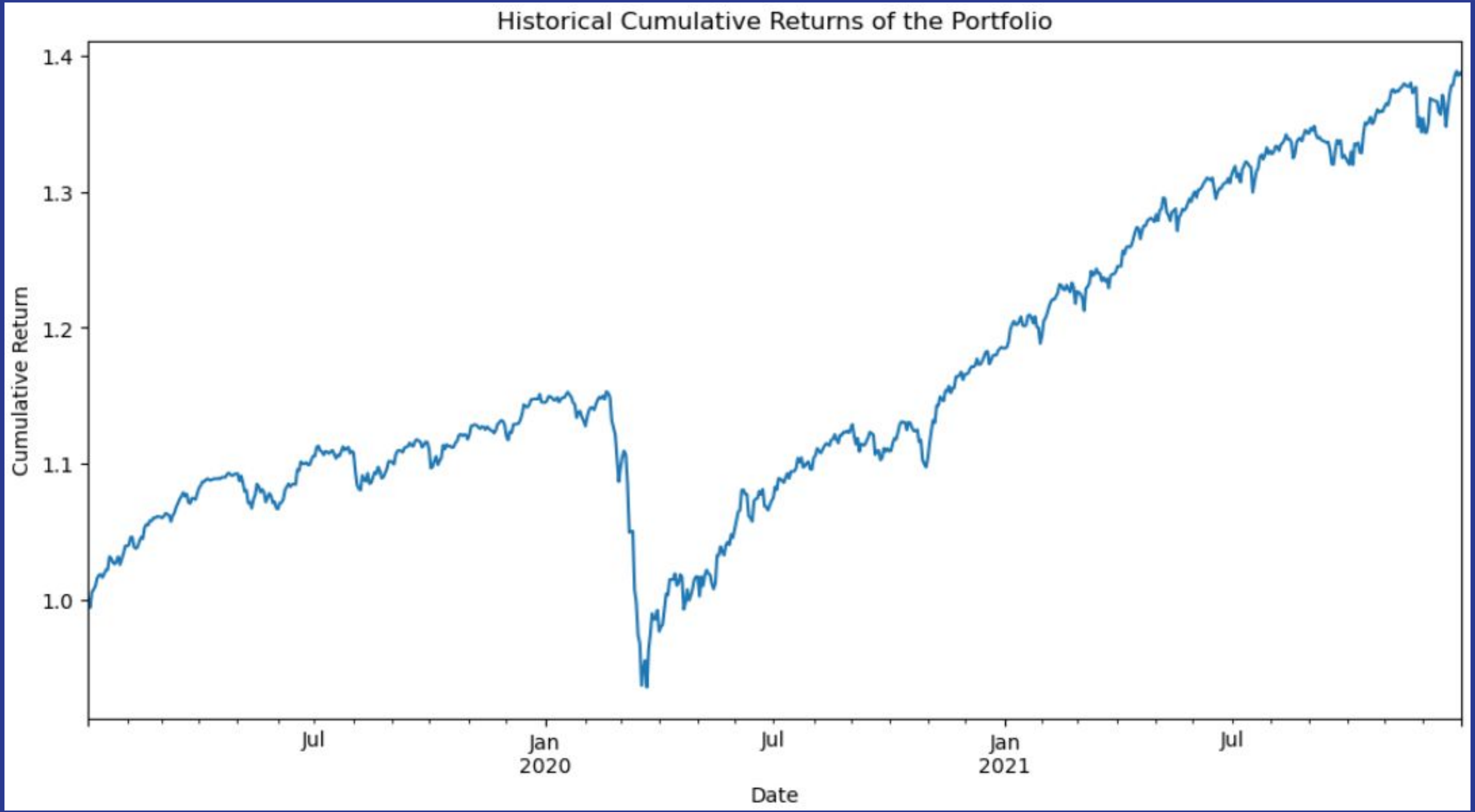
Asset Weights



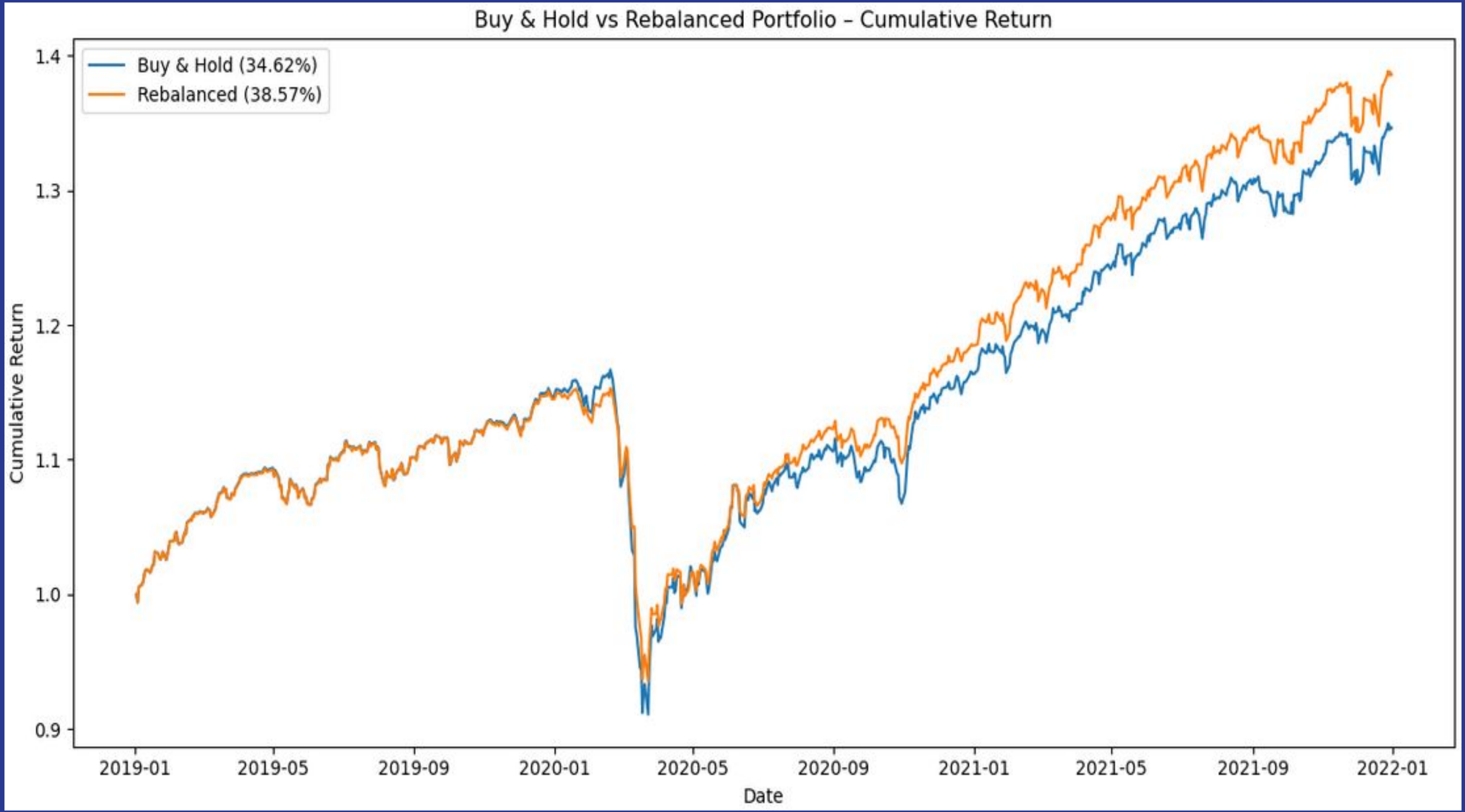
Asset Weights by Family



Historical Cumulative Returns



Historical Cumulative Returns



Thank you

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