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Topic: Weekly report (7/15-7/21)

After implemented three solvers, I started working on Brian's note last week.

I want to follow the portfolio process order, so I started from data cleaning. The financial data from real world is always imperfect, which mean it may contain missing value, stop period, and assets with unequal length. So, the first step should be cleaning raw data.

Last week, I finished a function to generate analytic reports of an asset pool. This function will take an asset pool as an input ant generate a report about its diversification information, data complement information, percentage of untradeable assets, and other information. I hope this kind of report can help users to understand and improve their asset pool, also this will help us on future steps.

Besides, I made a function to create a simulated covariance matrix for incomplete return matrix. It can create a full covariance matrix regards input data matrix shape. This week I will continue work on this scoop and make more test to see which method is more efficient and better to predict future return.