Project 2: Stock Portfolio Optimization

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1 RESULTS

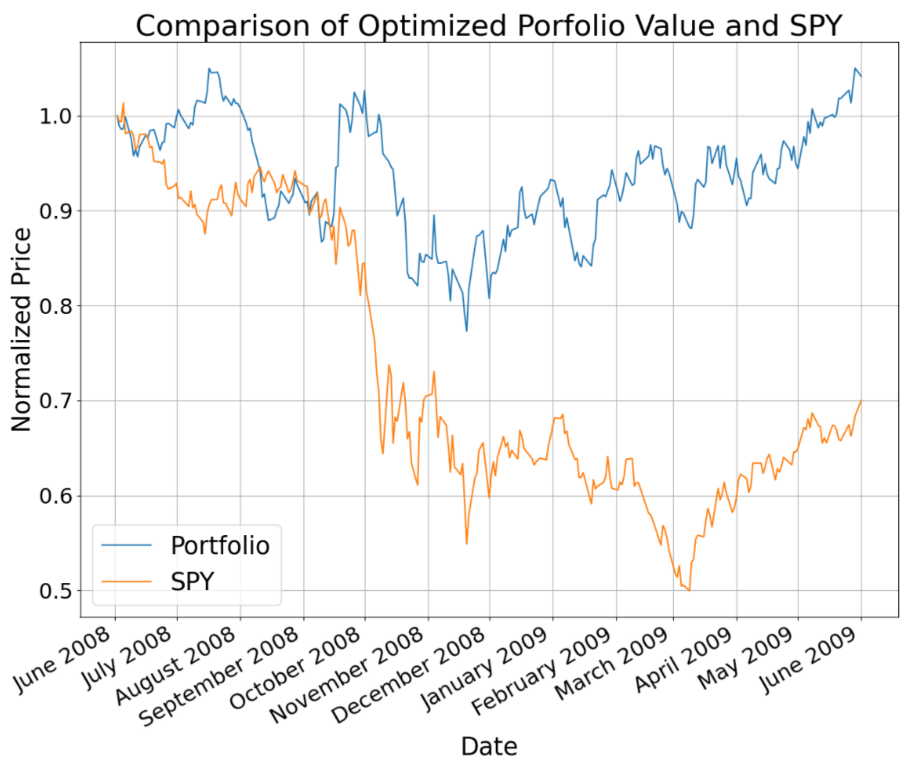

Figure 1—Comparison of optimized portfolio value with SPY. Portfolio consists of 'GLD' and 'JPM' with allocation of 77% and 23% respectively, optimized for Sharpe ratio.