Questions:

1. What are our 2/3 measures
2. How are we going to use them to choose portfolios
3. We are going to use “investor invest xi proportion of wealth in stock i”. I’m assuming
4. We are going to disallow short selling & restrict borrowing to the beginning right?
5. What are we going to use as a baseline 🡪 equally weighted
6. Are we going to buy and hold
   1. How long after are we going to check our progress
   2. How long is our in sample period
7. Are we going to include a rebalancing 🡪 how often
8. Are we going to include a constant rebalancing
9. Are we going to include an “oracle”
10. Do we include taxes and transaction costs?
11. Do we test effects of varying taxes and transactions
12. What about dividends?
    1. Reinvest?
13. Select a few randomly from market?
14. What stats/ratio are we going to use to judge our diversification 🡪 and also returns etc?
15. How big a difference is significant
16. Also may need significance/power considerations