

CS 7646: Project 2 - Optimized Portfolio vs SPY During 2008 Financial Crisis

Andrew Myers
amyers72@gatech.edu

1 CODE GENERATED CHART

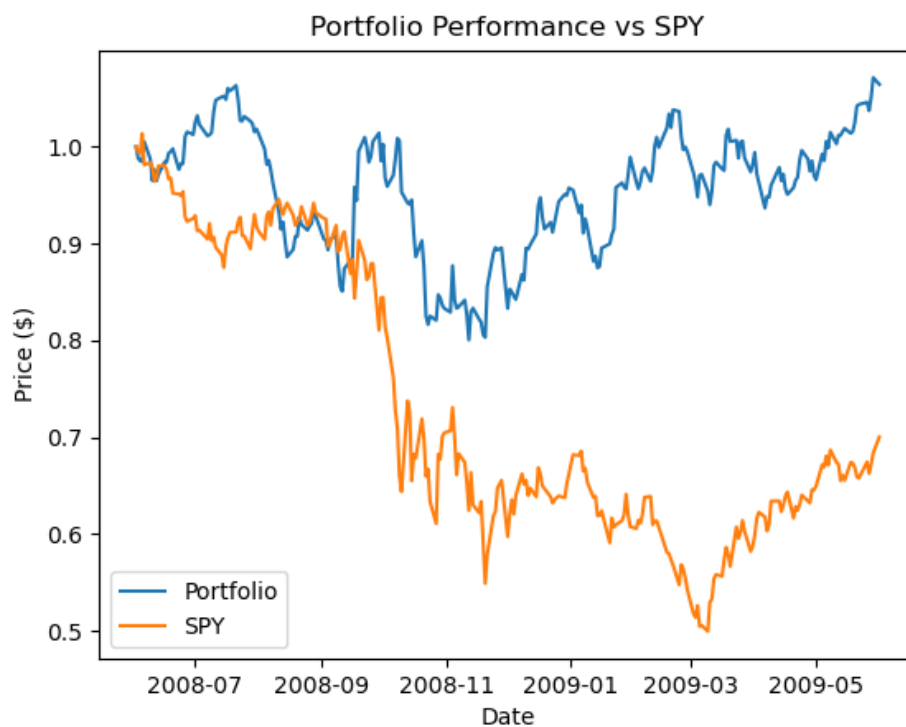


Figure 1—This chart shows daily returns of an optimized portfolio consisting up of 'IBM', 'X', 'GLD', and 'JPM' during the financial crisis in 2008-2009. Daily Returns of SPY are also shown for comparison.