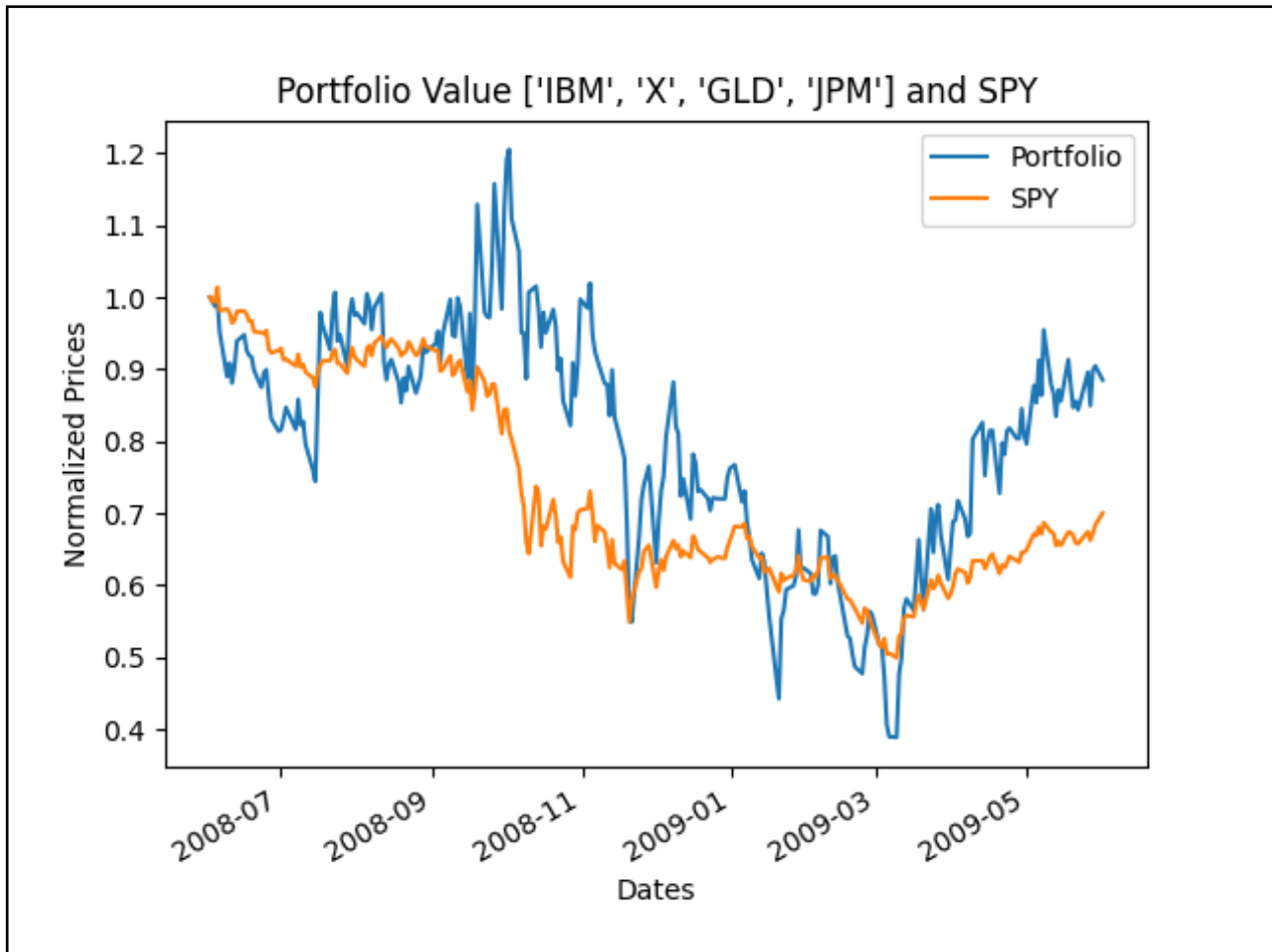# CS7646 Project 2: Optimise Something

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Output:

Start Date: 2008-06-01 00:00:00

End Date: 2009-06-01 00:00:00

Symbols: ['IBM', 'X', 'GLD', 'JPM']

Allocations:[1.38777878e-16 6.38378239e-16 0.00000000e+00 1.00000000e+00]

Sharpe Ratio: 0.423109938457047

Volatility (stdev of daily returns): 0.06877365880459574

Average Daily Return: 0.0018367037394021696

Cumulative Return: -0.11480908152734826