Project 2 Optimize Portfolio Report :
For Machine Learning For Trading - Fall 2023

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Chart comparing daily normalized sample Portfolio returns with SPY as benchmark Index can be seen below in Figure 1.

Sample portfolio parameters:

Start Date: 2008-06-01, End Date: 2009-06-01, Symbols: ['IBM', 'X', 'GLD', 'JPM'].

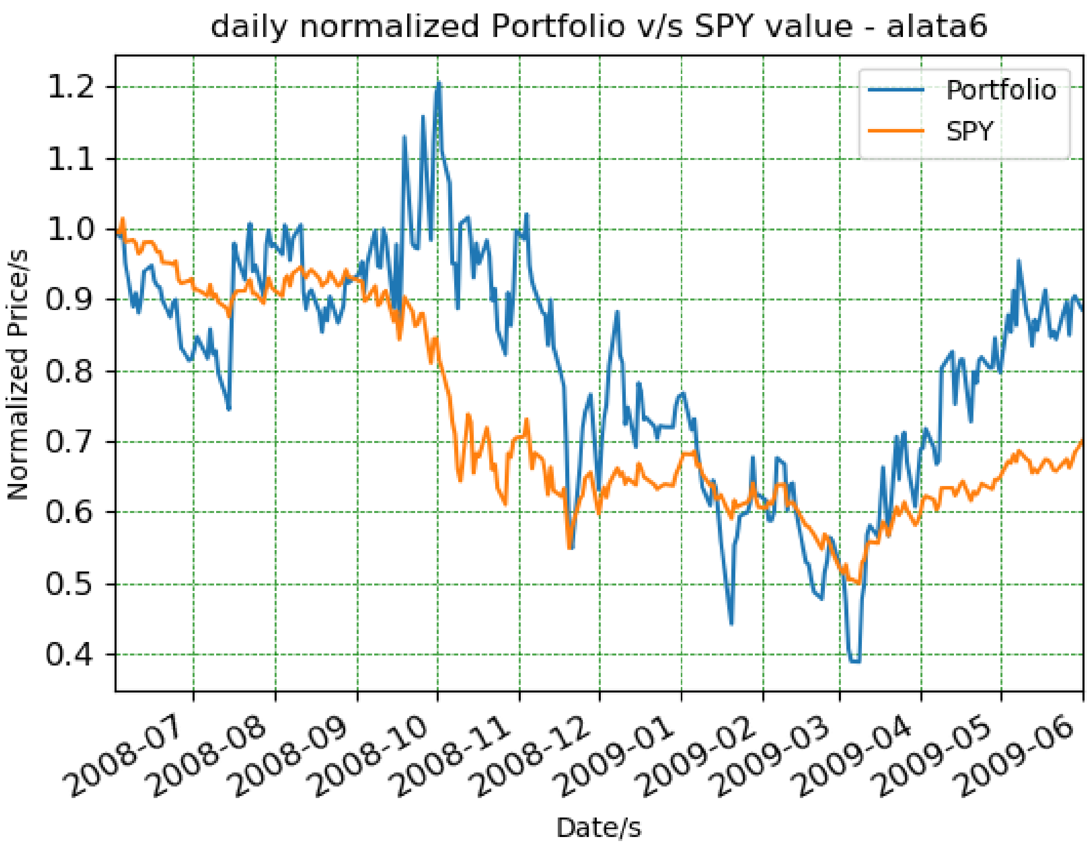

Figure 1—daily normalized sample Portfolio returns with SPY