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Class: CS 7646 Machine Learning for Trading

Project: finproject1

Results

python optimizer.py 2010 6 1 2011 6 1 AAPL GLD GOOG XOM

Start Date: Jun, 01 2010

End Date: Jun, 01 2011

Symbols: ['AAPL', 'GLD', 'GOOG', 'XOM']

Optimal Allocations: [0.1, 0.4, 0.0, 0.5]

Sharpe Ratio: 2.39096710324

Volatility (stdev of daily returns): 0.00818708225091

Average Daily Return: 0.00123311188594

Cumulative Return: 1.35433666977

python optimizer.py 2004 1 1 2006 1 1 MMM MO MSFT INTC

Start Date: Jan, 01 2004

End Date: Jan, 01 2006

Symbols: ['MMM', 'MO', 'MSFT', 'INTC']

Optimal Allocations: [0.0, 0.9, 0.1, 0.0]

Sharpe Ratio: 1.11577155913

Volatility (stdev of daily returns): 0.0117182596473

Average Daily Return: 0.000823641334084

Cumulative Return: 1.46288470789