hw5-1-7

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Project: Portfolio allocation

The Excel file lecture6p.xlsx contains daily market data for VanEck Vectors Short Muni ETF, Handa Mining
Corp, from 12/29/1989 to 8/31/2020, obtained from Yahoo Finance. The file also includes a daily risk-free
rate time series from Kenneth French's Data Library. For this problem set, you should calculate time series
of weekly returns.

Problem 1:

Construct weekly simple total returns from the price data (use Adj Close to include dividends). Compute
and report the weekly and annualized mean and standard deviation for each stock. Compute the correlation
matrix.