

CERTIFICATE

This is to certify that the work contained in this project report entitled “**Robust Portfolio Optimization: A Study of BSE30 and BSE100**” submitted by **Mohammed Bilal Girach (Roll No. 150123024)** and **Shashank Oberoi (Roll No. 150123047)** to the Department of Mathematics, Indian Institute of Technology Guwahati towards partial requirement of **Bachelor of Technology** in Mathematics and Computing has been carried out by them under my supervision.

It is also certified that, along with literature survey, a few new results are established using computational implementations carried out by the students under the project.

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(Dr. Siddhartha Pratim Chakrabarty)

Project Supervisor