I have already discussed the relevance of our results in the field of quantitative finance in other documents. A lot of my work throughout this semester for this class has been related to finance. I have gone from working on a basic portfolio optimizer using tournament selection to building a swing trading bot using an evolutionary approach. I feel that this project culminated all the knowledge I gained throughout the semester and really put it to test. I was not only able to build a novel and efficient portfolio optimizer using an evolutionary approach but also learned a lot about evolutionary computing and Clojure in the process. In the future, I would love to use the knowledge I gained from this project in more sophisticated projects. For example, I aim to build an options trading bot using a genetic programming approach, a project that is extremely challenging but definitely doable.

The paper “Portfolio Optimization Using Evolutionary Algorithms” by Yu, Wang, and Lai takes a similar approach to us to optimize financial portfolios. However, it adds a second optimization layer on top where it also selects the assets from a pool using an evolutionary approach. This is one of the extensions that we believe would have made our project more effective. However, we do use more objectives in our project than this paper. The paper “Large-Scale Portfolio Optimization Using Multi-Objective Evolutionary Algorithms and Preselection Methods” by J. J. Liang takes a more sophisticated approach to using genetic programming to optimize financial portfolios, but again the paper only focuses on optimizing based on returns and risk.