INVESTMENT STRATEGIES ANALYSIS
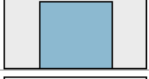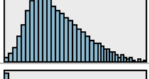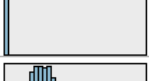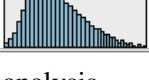
Written by: Asmaa Abbassi, Marc de Froidefond, Thomas Monnier, Benedek Király
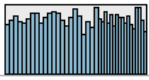
1. Return

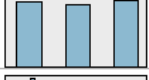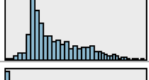For analyzing returns and portfolio performance we decided to choose a dummy date as a starting point, 1st of July, 2020.

- 1 month analysis

Field	Sample Graph	Measurement	Min	Max	Mean	Std. Dev	Skewness
◇ Allocation		⬡ Continuous	1	2022	1011.500	583.845	0
Ⓐ Method		▮ Categorical	--	--	--	--	--
✦ Cost		⬡ Continuous	96515.820	112907.900	101814.989	2767.361	0.842
◇ Volatility		⬡ Continuous	0	0	0	0	--
✦ Return		⬡ Continuous	-3.484	12.908	1.815	2.767	0.842

- 3 months analysis

Field	Sample Graph	Measurement	Min	Max	Mean	Std. Dev	Skewness
◇ Allocation		⬡ Continuous	1	10626	5313.333	3067.414	0.000
Ⓐ Method		▮ Categorical	--	--	--	--	--
✦ Cost		⬡ Continuous	97763.440	107220.000	100666.188	1539.394	1.013
◇ Volatility		⬡ Continuous	0	50	16.563	23.022	0.706
✦ Return		⬡ Continuous	-2.237	7.220	0.666	1.539	1.013

Comparing our two output files, average returns seem to be significantly lower on 3 months investment allocations.

Due to the high memory demand of the application and time constraint. we could not extract more, than 3 months of data (3 months took more than 40 minutes), hence we will use our 3 months analysis' data for further tasks.

2. Return vs. Risk
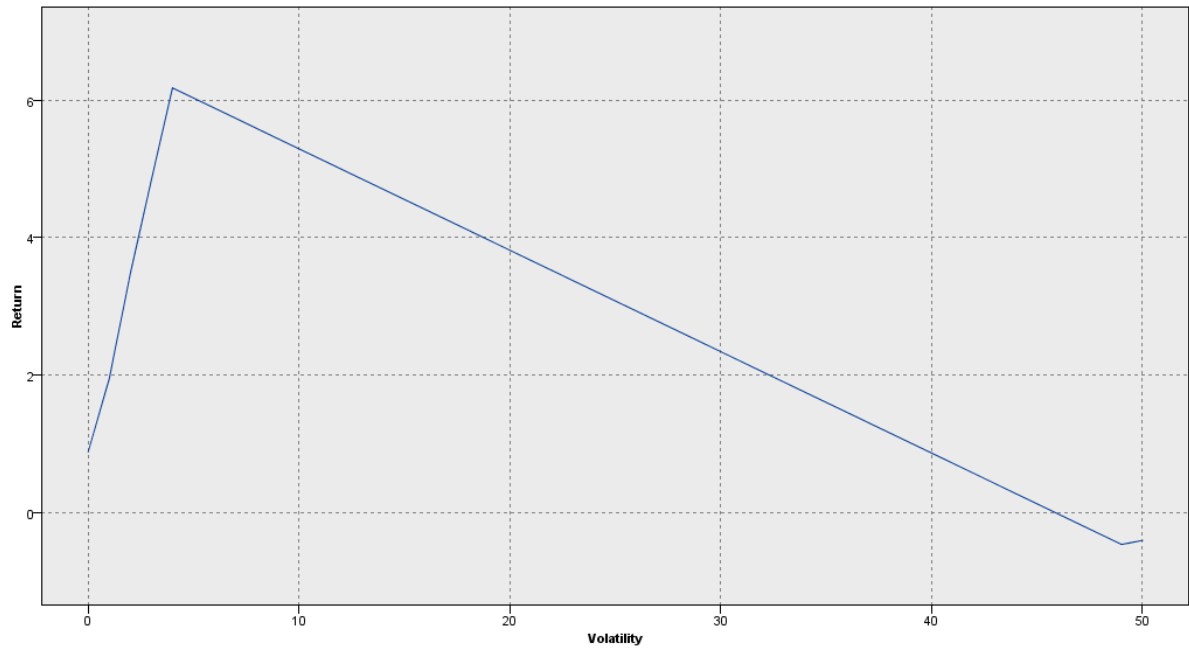
The graph shows, that the linearity between risk and return is only true up to a certain point, from where more risk won't naturally attract more return in the investment.

3. Financial advisoring