Student Name: Aishvarya Krishnan

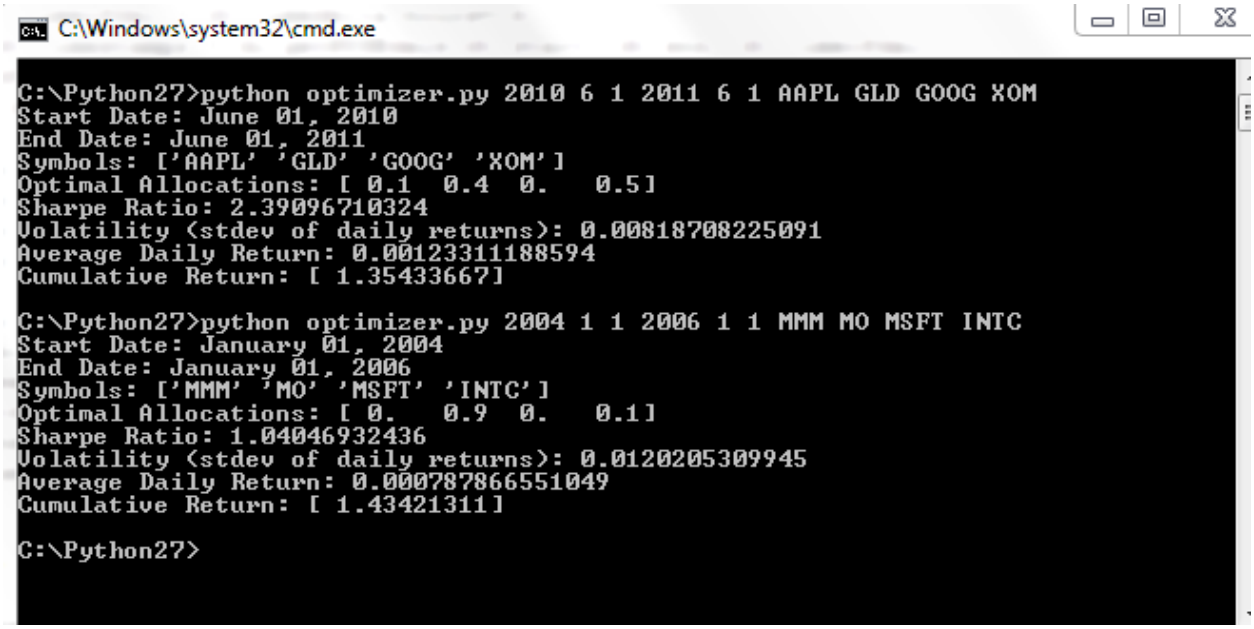
Course Name: CS 7646 Machine Learning for Trading

Project Name: CompInvestI Homework 1

Summary

This assignment involves reading and analyzing a 4 stock portfolio from 'Yahoo'. We simulate the portfolios based on various combinations of initial allocation and find the best portfolio, that is, the allocation which leads to maximum Sharpe Ratio.

Output



Extra challenges

To achieve a more precise result for the best portfolio, I have implemented fine grain search around the maxima obtained from previous method. In this process, the algorithm involves performing step-wise increments of 0.01 to find maximum Sharpe Ratio +/- 0.1 around the initial allocation obtained from initial search with reduced effort.

Output