Homework Problem

August 30, 2022

Markowitz problem Using the daily closing price historical data from 30^{th} Aug'2021 to 30^{th} Aug'2022 for any 10 stocks of your choice. Form a quadratic programming problem to find the weights such that the returns are atleast $\frac{R}{100}$, where R is the last two digits of your roll number.

Few important sources:

- Yahoo Finance
- Portfolio optimization in python