

Lab Assignment (6th Sept 2022)

- 1) (3 stocks problem) Using the daily closing price historical data (for 2 months [July 1st to August 31st]). Form a quadratic programming problem to find the weights such that the returns are at least ***a***.
- 2) (5 stocks problem) Using the daily closing price historical data (for 2 months [July 1st to August 31st]). Form a quadratic programming problem to find the weights such that the returns are at least ***a***.
- 3) (5 stocks problem) Using the daily closing price historical data (for 4 months [May 1st to August 31st]). Form a quadratic programming problem to find the weights such that the returns are at least ***a***.

- Note: ***a*** lies in the range (0.01 to 0.09)
- **Stocks to take for *first* question:**
 - Adani (AWL)
 - MRPL
 - Bharti Airtel
- **Stocks to take for *second* and *third* question:**
 - Adani (AWL)
 - MRPL
 - Bharti Airtel
 - HDFC bank
 - ITC