

Team Members:

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Topic: Portfolio Theory

Ideally our team would like to create a dominantly “risky” portfolio that will generate the greatest long-term returns. We aim to accomplish this by interpolating expected returns of assets, variances and covariances. Minimizing the variance while pursuing the highest expected rate of return. To address changing economic conditions, we could look at the growth for each sector and translate that to our covariance, μ , and σ , predicting long term returns. To collect data, we could investigate financial statements for different companies, dividing the time periods into quarters or years, then for predicting segment growth we can use expert opinion and scholarly articles predicting potential growth. Overall, we aim to improve our numerical analytic skills and financial literacy.