

FE621 - Homework #5

Author: Sid Bhatia

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Pledge: I pledge my honor that I have abided by the Stevens Honor System.

Professor: Sveinn Olafsson

TA: Dong Woo Kim

Problem 1 (Portfolio Wealth Growth)

1.1 Portfolio Wealth Growth Theory

The following section explores and delves into the theoretical mathematical foundation for the portfolio wealth growth process.