Notes – Random Portfolios

08.01.2023

* Sampler which puts more mass towards the boundary (Face-edge-vertex-bias)
  + Describe mechanism currently used by i) pushing weights outwards and ii) orthogonal mapping to boundary.
* Sampler with quadratic upper bound. 🡪 BW should work, right?
* Sampler similar to Dirichlet with asymmetric alpha. 🡪 Pass expected weights as input.
* Text on GRW – high level description.