CS 7646 ML4T
Project 2: Optimize Something

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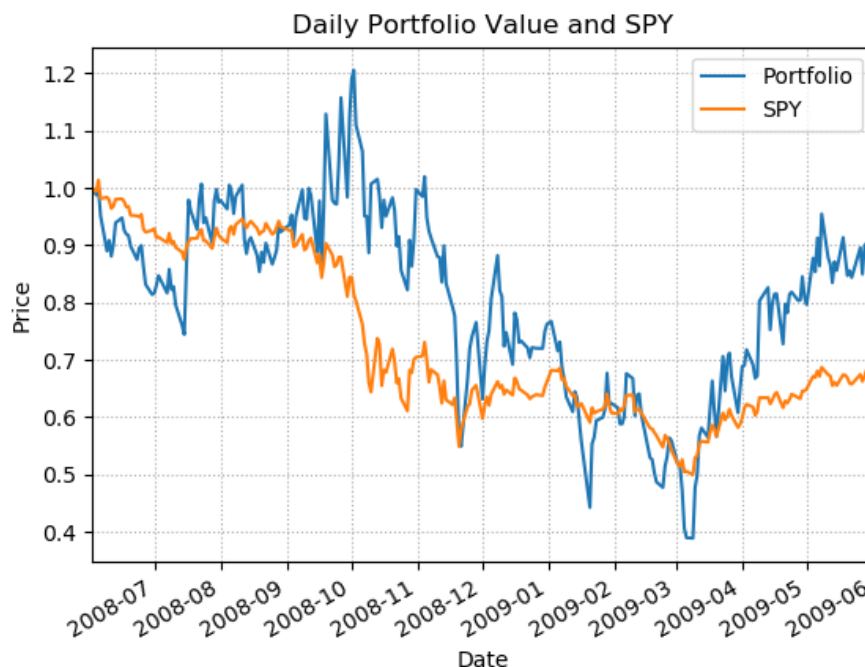c.peng@gatech.edu

1 CHARTS:

Figure 1—Comparing the optimal portfolio with SPY. The start
date is 2008-06-01, and the end date is 2009-06-01. The symbols
are ['IBM', 'X', 'GLD', 'JPM'].

The optimized allocations are [5.55111512e-17 1.66533454e-16 0.00000000e+00
1.00000000e+00]. In this case, the optimized portfolio is 100% on JPM. The corresponding Sharpe Ratio is 0.4231. The volatility of this portfolio is 0.0689. The average daily return is 0.0018367. The cumulative return is 0.88519.

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