FIN810: Week 10

* + Small talks.
  + Use the excel function MMULT to get portfolio std and then have the optimization. SMCMBA examples include Slide chapter 11 6 ; Slide chapter 11 8 9 ; Excel optimization example
  + Portfolio optimization (slides: Chapter 11 Review of Portfolio and APT; Excel Optimization Slides; Excel: Optimization Example Five Assets.)
    - min-variance portfolio
    - efficient frontier
    - global min-variance portfolio
    - tangent portfolio (with the highest Sharpe ratio)
    - graph
  + Group presentation
  + Final review
* Week 11: Final exam is a take home (due to the unexpected system crash of SAS studio for the midterm exam). I will post the exam on Sunday June 16 by P3M, and due on Saturday June 22 by 9PM. Final group project is due on Saturday June 22 by 9PM. I strongly suggest to NOT wait for the last minute for your work. Team survey due by 9PM, Saturday, June 22.
* Student feedback survey is due Tuesday, June 25, 2019 11:59 PM. Your feedback is important. Please answer the survey. If the class has 100% response rate, I will give everyone 0.25 bonus points.

Zoom office hours Sunday June 16 1:30-2:15PM. I will NOT answer any questions related to course topics after the distribution of final exam.

Zoom office hours for final exam’s clarification questions: 6:00-7:00PM Thursday June 20, 2019