Optimization of a Portfolio based on Sharpe Ratio

Results:

Start Date: 2010-01-01 00:00:00

End Date: 2010-12-31 00:00:00

Stocks Examined: ['GOOG', 'AAPL', 'XOM', 'GLD']

Allocations: [ 0.00000000e+00 3.96702521e-01 1.23045827e-16 6.03297479e-01]

Sharpe Ratio: 2.000063342162992

Volatility (stdev of periodic returns): 0.010096759729394642

Average Periodic Return: 0.0012721124446414228

Cumulative Return: 0.360116487023

