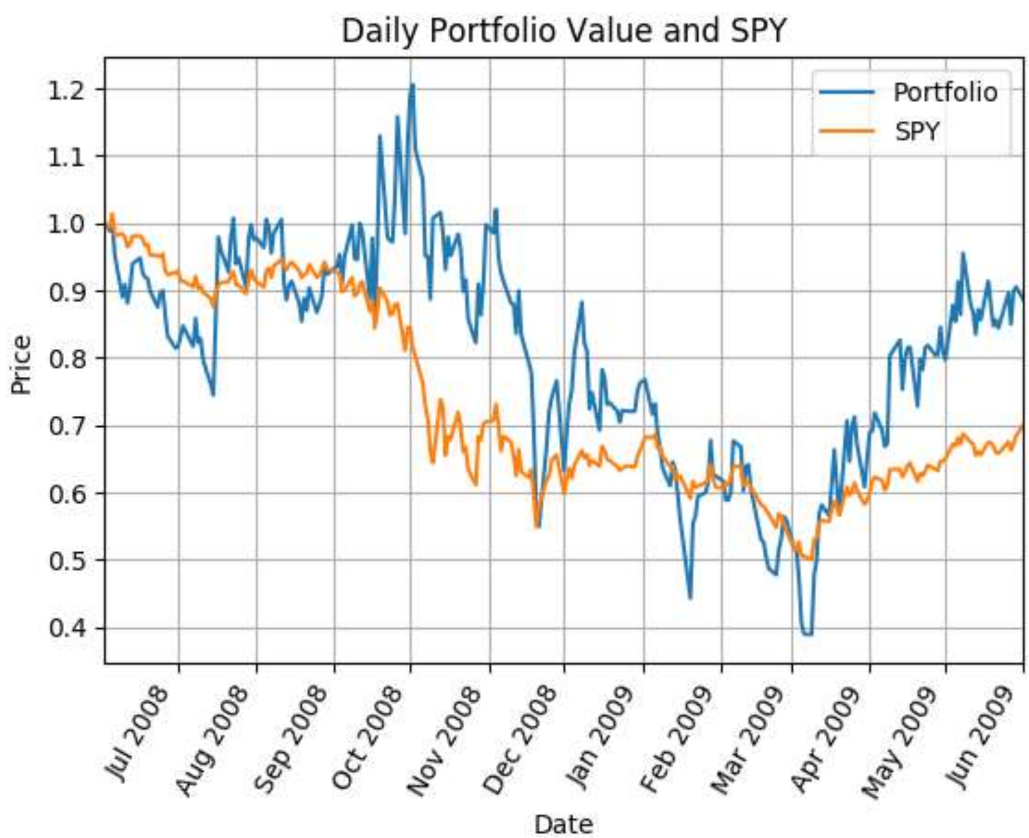
Project 2: Optimize Something

Donald Ward – 6/1/2019

dward45@gatech.edu

Plot: Comparison of Daily Portfolio Value and SPY



Portfolio Statistics

Console output:

```
Current function value: -0.423107179242

Iterations: 2

Function evaluations: 12

Gradient evaluations: 2

Start Date: 2008-06-01 00:00:00

End Date: 2009-06-01 00:00:00

Symbols: ['IBM', 'X', 'GLD', 'JPM']

Allocations: [0.0, 0.0, 0.0, 1.0]

Sharpe Ratio: 0.4231071792418009

Volatility (stdev of daily returns): 0.06891106884929615

Average Daily Return: 0.0018367037394021741

Cumulative Return: -0.1148090815273477
```