

# Mathematical Modeling and Consulting



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**Progress Report**

## **Portfolio Optimization based on PCA analysis**

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# Abstract

# Acknowledgments

# Contents

<b>Abstract</b>	<b>2</b>
<b>Acknowledgments</b>	<b>3</b>
<b>A Lemmas</b>	<b>7</b>
<b>B Glossary</b>	<b>8</b>
<b>C Abbreviations</b>	<b>9</b>
<b>REFERENCES</b>	
<b>Selected Bibliography Including Cited Works</b>	<b>10</b>

# List of Figures

# List of Tables

# Appendix A

## Lemmas

# Appendix B

## Glossary

**Ascending node.** The point where the satellite crosses through the equatorial plane in a northerly direction.

**Earth-centered inertial frame.** A frame of reference whose origin is the center of the earth and which does not rotate with respect to inertial space.

**Earth-centered rotating frame.** A frame of reference whose origin is the center of the earth but which rotates with the earth.

**Footprint.** The intersection of a visibility cone with the surface of the earth.

**Great circle of arc.** The shortest path between two points on the surface of the earth.

**Groundtrack.** The location of the center of a visibility cone footprint on the surface of the earth.

**Inclination.** The angle between the normal to the orbit plane and the normal to the equatorial plane.

**LEO.** An orbit with an altitude approximately below 2,000 km.

**Molniya orbit.** A highly elliptical orbit with an orbital period of half a day.

**Projection distance.** The distance between the center of the visibility cone footprint and a point of interest projected onto the plane orthogonal to the vector defining the visibility cone center and tangent to the earth surface.

**Right ascension of the ascending node.** The angle between the unit vector  $\mathbf{X}$  and the point where the satellite crosses the ascending node, measured counterclockwise when viewed from the north side of the equatorial plane.



# Appendix C

## Abbreviations

ECI. Earth-centered inertial frame

ECR. Earth-centered rotating frame

LEO. Low Earth Orbit

RAAN. Right ascension of the ascending node

# Selected Bibliography Including Cited Works

- [1] American Mathematical Society. *MathSciNet: Mathematical Reviews on the Web*. <http://www.ams.org/mathscinet/>. Accessed June 17, 2009.

Because an online reference may be changed at any time, it is conventional to tie the reference to the date when the resource was accessed.

- [2] Roger R. Bate, Donald D. Mueller, and Jeremy E. While. *Fundamentals of Astrodynamics*. Dover, 1971.

A standard textbook on astrodynamics. It provided a reference for orbital mechanics and satellite propagation.

- [3] Ingrid Carlbom and Joseph Paciorek. Planar Geometric Projections and Viewing Transformations. *Computing Surveys*, 1978.

Gives a thorough background to projective geometry and vertical perspective projection. This includes details about calculating projections using homogeneous coordinates and projection matrices.

- [4] Gelfand and Fomin. *Calculus of Variations*. Prentice-Hall, 1963.

Discusses the essential principle of variational method for optimal path problems.

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- [6] Jacob Kogan. *Introduction to Clustering Large and High-Dimensional Data*. Cambridge, 2007.

Focuses on a few of the most important clustering algorithms, providing also some useful optimization techniques for high-dimensional objective functions.

- [7] David A. Vallado. *Fundamentals of Astrodynamics and Applications*. Space Technology, 2007.

A professional astrodynamics reference. It emphasizes the practical use of astrodynamics in space missions.

- [8] Emo Welzl. Smallest Enclosing Disks (Balls and Ellipsoids). *New Results and New Trends in Computer Science*, 1991.

Outlines a smallest circle algorithm that runs in linear time using recursion.