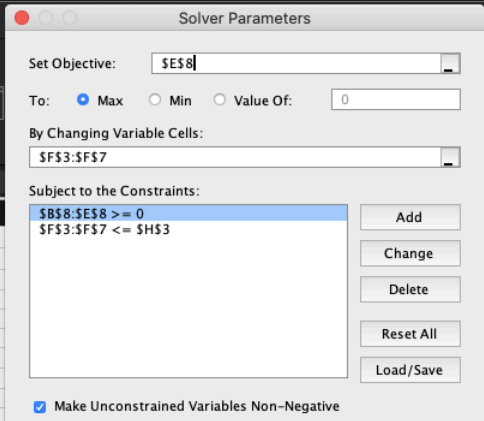


Question1



Solver Parameters

Set Objective:

To: ☒ Max ☐ Min ☐ Value Of:

By Changing Variable Cells:

Subject to the Constraints:

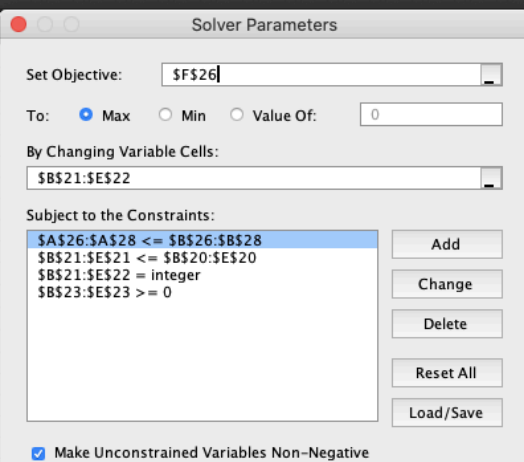
-
-

☒ Make Unconstrained Variables Non-Negative

Excel Worksheet Data:

	A	B	C	D	E	F	G	H
1	Question1	Time						
2		0	1	2	3	investment	initial capital	constraint
3	A	-1	0.5	1	0	60000	100000	75000
4	B	-1	1.2	0	0	0		
5	C	0	-1	0.5	1	30000		
6	D	-1	0	0	1.9	40000		
7	E	0	0	-1	1.5	75000		
8	cash	0	3.63798E-12	3.92902E-12	218500			
9					objective			

Question2



Solver Parameters

Set Objective:

To: ☒ Max ☐ Min ☐ Value Of:

By Changing Variable Cells:

Subject to the Constraints:

-
-
-
-

☒ Make Unconstrained Variables Non-Negative

Excel Worksheet Data:

	A	B	C	D	E	F	G
10							
11	Question2	bond1	bond2	bond3	bond4		
12	bid	980	960	970	940		
13	ask	990	972	985	954		
14		bond1	bond2	bond3	bond4		
15	year1	100	70	80	60		
16	year2	110	80	90	50		
17	year3	1100	1090	1020	1110		
18							
19							
20	initial position	100	100	100	100		
21	sell	0	100	100	100		
22	buy	277.769187	0	0	0		
23	new position	377.769187	0	0	0		
24	reward in each episode			cashflow			
25	initial	new		in	out	objective	
26		31000	37776.9187		287000	274991.495	12008.5046
27		65550	81220.3753				
28		500827.5	500827.5				

Question3

From HTML

From Text

New Database Query

Refresh All

Properties

Edit Links

Stocks

Geography

Sort

Filter

Reapply

Advanced

Text to Columns

Flash Fill

Remove Duplicates

Data Validation

Consolidate

What-If Analysis

fx

	A	B	C	D	E	F	G	H	I	J
21	sell	0	100	100	100					
22	buy	277.769187	0	0	0					
23	new position	377.769187	0		-2.842E-14	E22				
24	reward in each episode			cashflow						
25	initial	new		in	out	objective				
26		31000	37776.9187		287000	274991.495	12008.5046			
27		65550	81220.3753							
28		500827.5	500827.5							
29										
30	question3	A	B	C	weighted		restriction	min	max	
31	1	0.45	0.2	0.25	0.34615385		1	0.25	0.35	
32	2	0.4	0.1	0.05	0		2	0.15	0.25	
33	3	0.1	0.6	0.05	0.20384615		3	0.2	0.3	
34	4	0.05	0.1	0.65	0.2		4	0.2	0.3	
35	AVE	0.17	0.14	0.1	0.14692308	objective				
36	weight	0.53846154	0.230769231	0.230769231	1	sum	1			
37	investment	2692307.69	1153846.154	1153846.154	capital	5000000				
38					return	734615.385				
39										
40										
41										
42										
43										
44										
45										
46										
47										
48										
49										
50										

Solver Parameters

Set Objective:

To: ☒ Max ☐ Min ☐ Value Of:

By Changing Variable Cells:

Subject to the Constraints:

\$E\$31:\$E\$34 <= \$H\$31:\$H\$34

\$E\$31:\$E\$34 >= \$H\$31:\$H\$34

\$E\$36 = \$G\$36

AddChangeDeleteReset AllLoad/Save

☐ Make Unconstrained Variables Non-Negative

Select a Solving Method:

Solving Method

Select the GRG Nonlinear engine for Solver Problems that are smooth nonlinear. Select the LP Simplex engine for linear Solver Problems, and select the Evolutionary engine for Solver problems that are non-smooth.