Wells-Engine Program

Wells-Engine is an ***A.I portfolio management optimizer*** that gives clients specific investment advice tailoring to their own risk-aversion levels. Our goal is to maximize period return while protecting the downside risk when the market is volatile.

I lead the team to build, optimize and back-testing predictive financial models. Below is an explanation of the files attached:

Main_StockPortfolio.xlsx: The formulated spreadsheet, the presentation of our work, includes all the ratios and indicators.

Ge_P_news.m: Matlab code to do the data engineering and build financial models

Ge_Fall_puzzle.m: Research I have done at work

Optimizer: Matlab code to use DCC-GARCH model to forecast future standard deviation

Plot_SRvsPE.png: Visualization result of the portfolio management system

plot_SRPE.py: Python code to do the plot and data featuring

Find the project here:
https://github.com/huangbeidan/MyMainAchievement/tree/master/Wells-Engine-Product