Project 2 : Optimize Something

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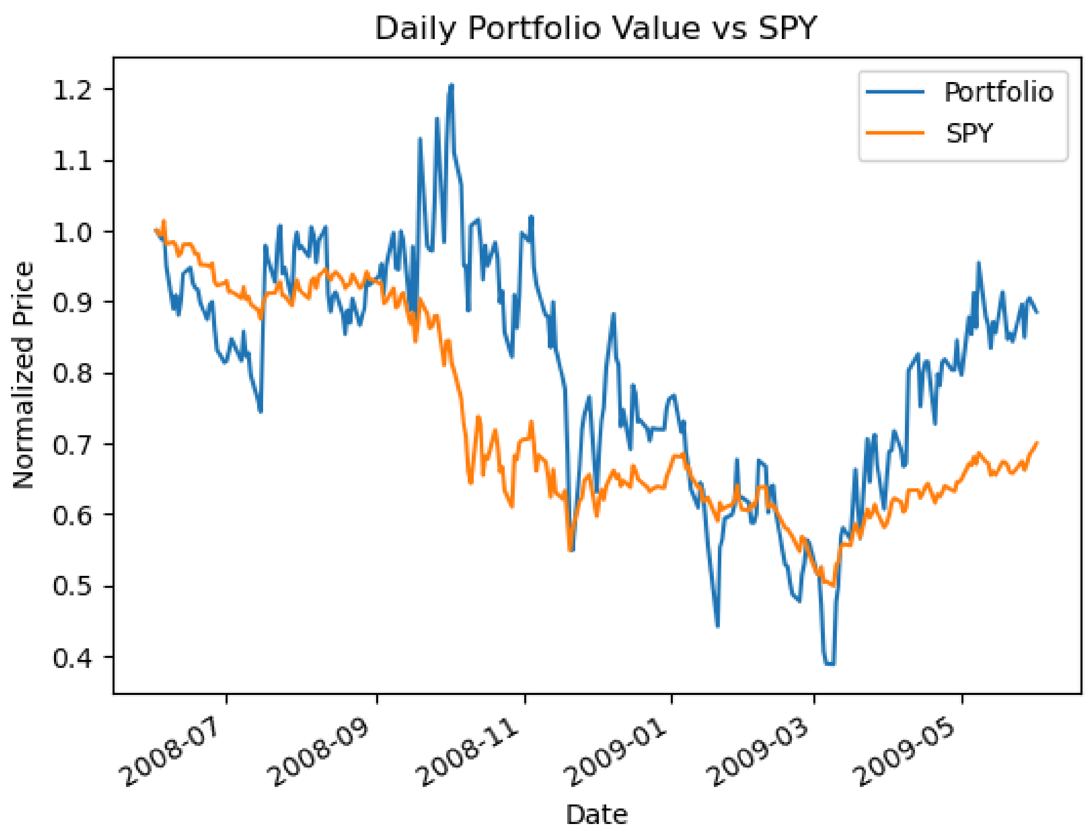
1.1 Optimal Normalized Portfolio

Using the Scipy library, we implement the minimize optimize function to maximize the sharpe ratio to find the optimal normalized portfolio. Note to turn the sharpe ratio negative to find maximum when using minimize function.

1.1.1 *FIGURE 1*



Portfolio value using allocations maximizing sharpe ratio (minimize risk and maximizing returns).