Report: Project 2

CS7646 Machine Learning for Trading, 2019 Spring

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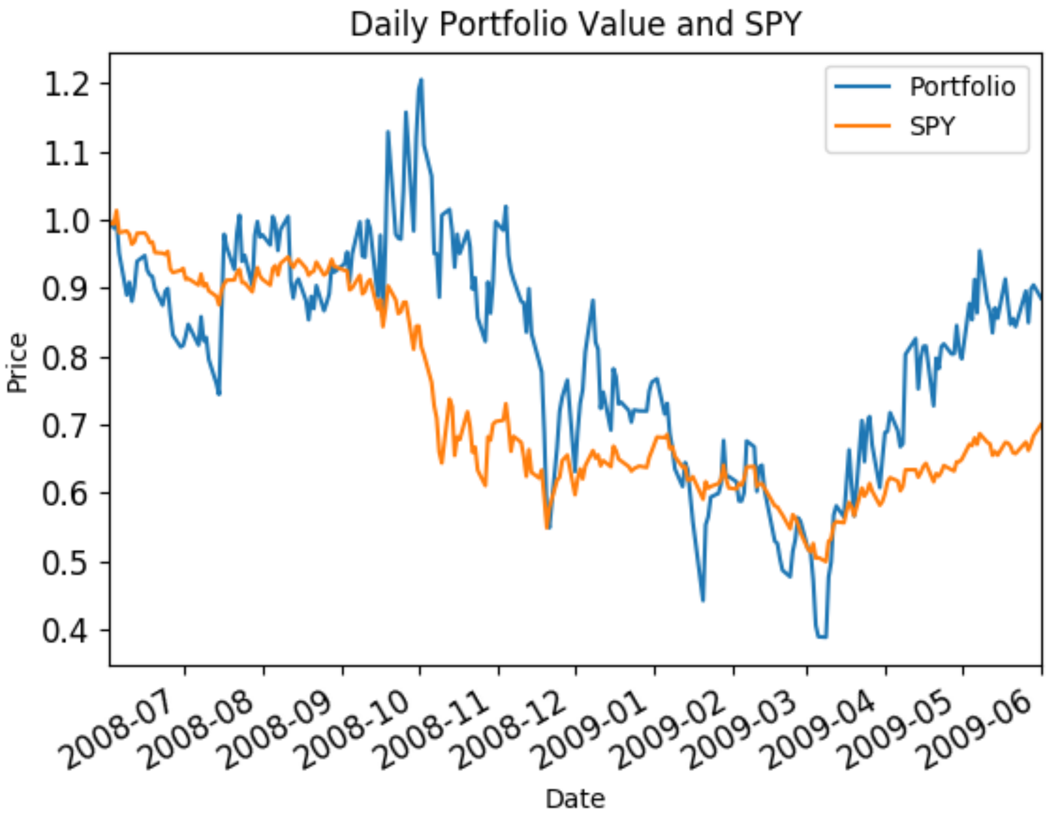

Figure 1: chart comparing the optimal portfolio with SPY using the following parameters: Start Date: 2008-06-01, End Date: 2009-06-01, Symbols: ['IBM', 'X', 'GLD', 'JPM'].