NIH Portfolio Optimization

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Abstract

The code can be found in this Github Repository `NIH_Portfolio`. [1]

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[1] https://github.com/ieshaw/NIH_Portfolio

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1 Introduction

1.1 Problem Description

2 Literature Review

This investigation is meant as an extension of the work of Andrew Lo et. al in *Estimating the NIH Efficient Frontier*[**?**]. This work applied the work of Markowitz's portfolio optimization [**?**] to the 7 groups of disease-oriented NIH institutes. We pick up the investigation, investigating the more granular level of individual grants. They found that the years of life lost (YLL) could be expected to decrease if their approach was adopted by funding authorities, but acknowledged the policy and cultural shifts necessary could be less than palatable.

3   Analysis

4   Proposed Solution

5   Future Work

Appendices

A   Keep Math Here?

References