Machine Learning for Trading
Project 2 Optimize Something Report

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***Abstract*—** an portfolio allocation optimization algorithm by maximizing Sharpe ratio

1 PORTFOLIO VS SPY CHART

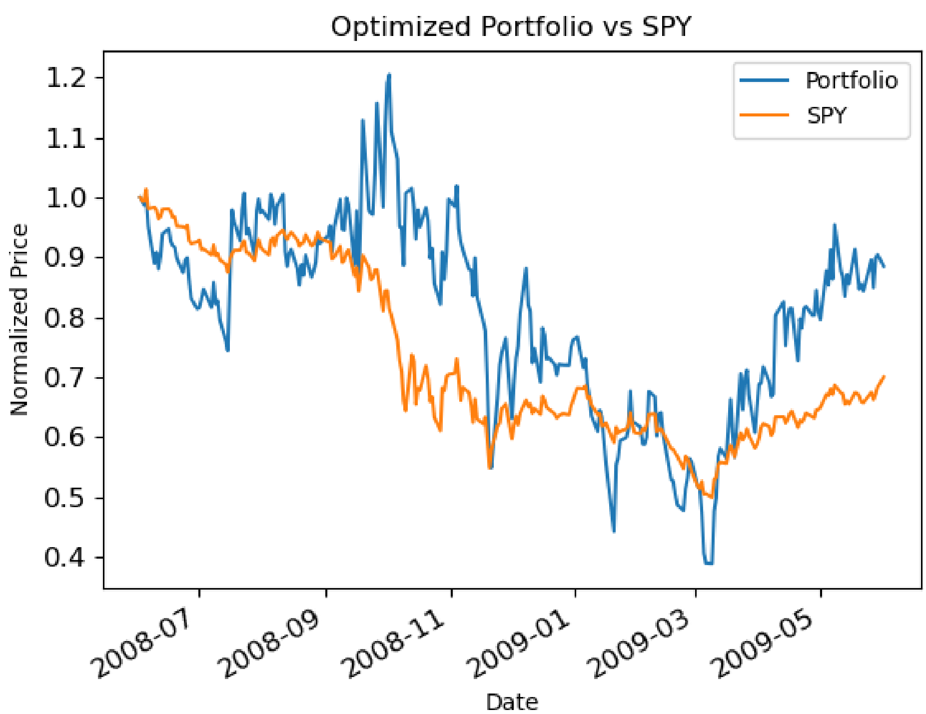

Figure 1—Portfolio ("IBM", "X", "GLD", "JPM") vs SPY.