**AAI-500 – Team Project Status Update Form (9/30/24)**

Fill out this form and submit it by the end of Module 4 in Blackboard.

Team Number: AAI-500-02 Group 9

Team Leader/Representative: Ian Lucas

Full Names of Team Members:

1. Carrie Little

2. Ian Lucas

Title of Your Project: (Generic Working Title) Risk Parity Portfolio Diversification

Short Description of Your Project and Objectives: We are looking at a sample of broadly diversified mutual funds and exchange-traded funds that have varying levels of correlation to a conservative bond-stock asset allocation. We seek to understand the characteristics of these funds through our Exploratory Data Analysis, their correlations with one another, which probability distributions may be the best fit, an examination of one or more portfolio constructions methods using optimization (Risk Parity, Minimum Variance, and Maximum Diversification), and recommendations for further development.

Name of Your Selected Dataset: Monthly Asset Returns

Description of Your Selected Dataset (data source, number of variables, size of dataset, etc.): Our data comprises 118 months of monthly returns (a date range for which all the assets were publicly traded) for 14 funds in our opportunity set and one fund that serves as a benchmark. The total number of data points is 1,652 and the data is from Yahoo Finance.

Are you using and practicing GitHub as a code hosting platform for version control and collaboration? If yes, provide the link here:

https://github.com/littlecl42/AAA500\_FinalProject\_CL\_IL/

How many times have your members met in the last two weeks? Twice (9/21 and 9/28)

List the specific contributions that each team member is providing for the Final Team Project in the table below.

* **NOTE:** ALL students on the team should contribute equally to the Final Team Project.

| Team Member 1 (Carrie) | Team Member 2 (Ian) |
| --- | --- |
| EDA  Looking in to Github | EDA |

**Projected Project Timeline/Deliverables**

| Week 3 | 9/16/2024 | Form Teams, Choose Project/Dataset | Ian/Carrie |
| --- | --- | --- | --- |
|  | 9/21/2024 | In-Person Meeting, Create Collab Files/Folder | Ian/Carrie |
|  | 9/22/2024 | Formulate Research Questions | Ian |
|  | 9/23/2024 | Generate Business Objective | Carrie |
|  | 9/23/2024 | Review Dataset, Generate Data Descriptives | Carrie |
| Week 4 | 9/24/2024 | Outline Data Analysis Plan | Ian |
|  | 9/28/2024 | Develop Preliminary Models | Ian/Carrie |
|  | 9/28/2024 | In-Person Meeting, Analyze Models | Ian/Carrie |
|  | 9/29/2024 | Develop Conclusions and Recommendations | Ian/Carrie |
|  | 9/30/2024 | Submit Final Project Check-in | Ian |
| Week 5 | 10/1/2024 | Draft Report | Ian |
|  | 10/1/2024 | Draft Presentation | Carrie |
|  | 10/5/2024 | In-Person Meeting, Review Drafts | Ian/Carrie |
| Week 6 | 10/8/2024 | Review Tables/Figures/Visualizations | Ian/Carrie |
|  | 10/8/2024 | Review References/Sources/Links | Ian/Carrie |
|  | 10/11/2024 | Finalize Final Report | Carrie |
|  | 10/12/2024 | In-Person Meeting Presentation Rehearse | Ian/Carrie |
|  | 10/12/2024 | Finalize Presentation | Ian |
|  | 10/12/2024 | Record Project Presentation | Ian/Carrie |
| Week 7 | 10/21/2024 | Submit Final Report /Presentation | Ian |

Comments/ Roadblocks: We are working on the technical report this week (the week of Module 5).