4th Inter IIT Tech Meet

January 21, 2016

Delieverables for evaluation :

Make a report including the following:

- Linearly interpolate between two consecutive points of the benchmark efficient frontier. Now each of the point portfolio with (x*, y*) on calculated portfolio for y* find j and k such that $y_j \leq y* \leq y_k$. The value x** associated with the x-direction linearly interpolated point on benchmark efficient frontier the with y = y* (i.e. looking horizontally) is $x** = x_j - x_j - x_k \frac{(y*-y_k)}{y_j-y_k}$.

- Now calculate percentage deviation error measure for this direction (note here that no value is calculated if either j or k do not exist)

- Repeat the same for vertical direction (i.e. for x*)

- Find mean, median, standard deviation for all such euclidean distances.

You also need to submit the code as well as give a presentation on the event day outlining your approach, observations and findings.