Assignment 2: Optimize Something
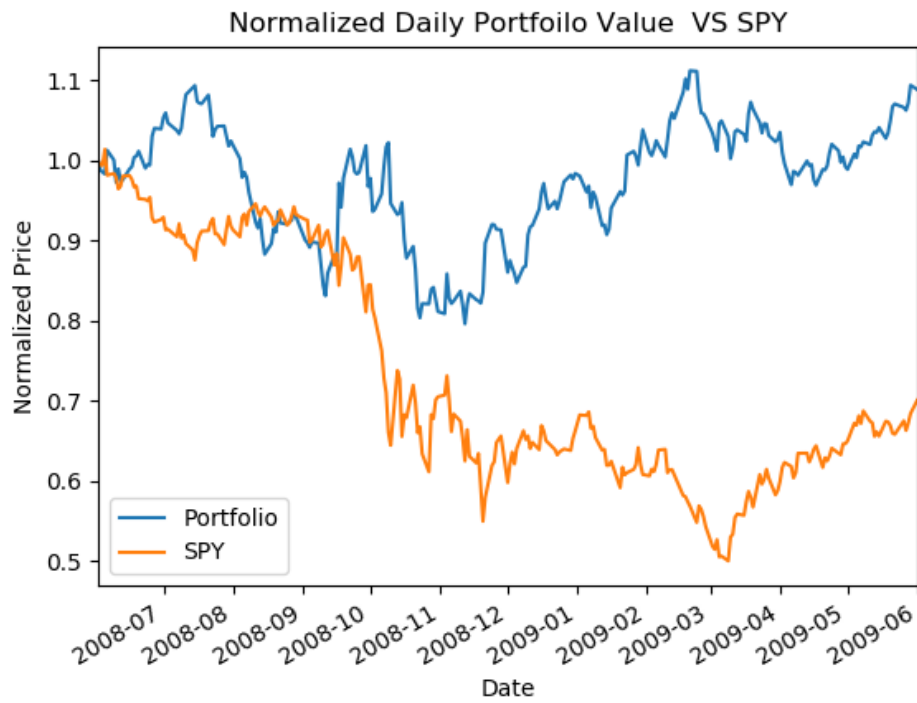
XI LE

xi6@gatech.edu

1 OPTIMAL NORMALIZED PORTFOLIO VS SPY

Figure 1—optimal normalized portfolio with SPY