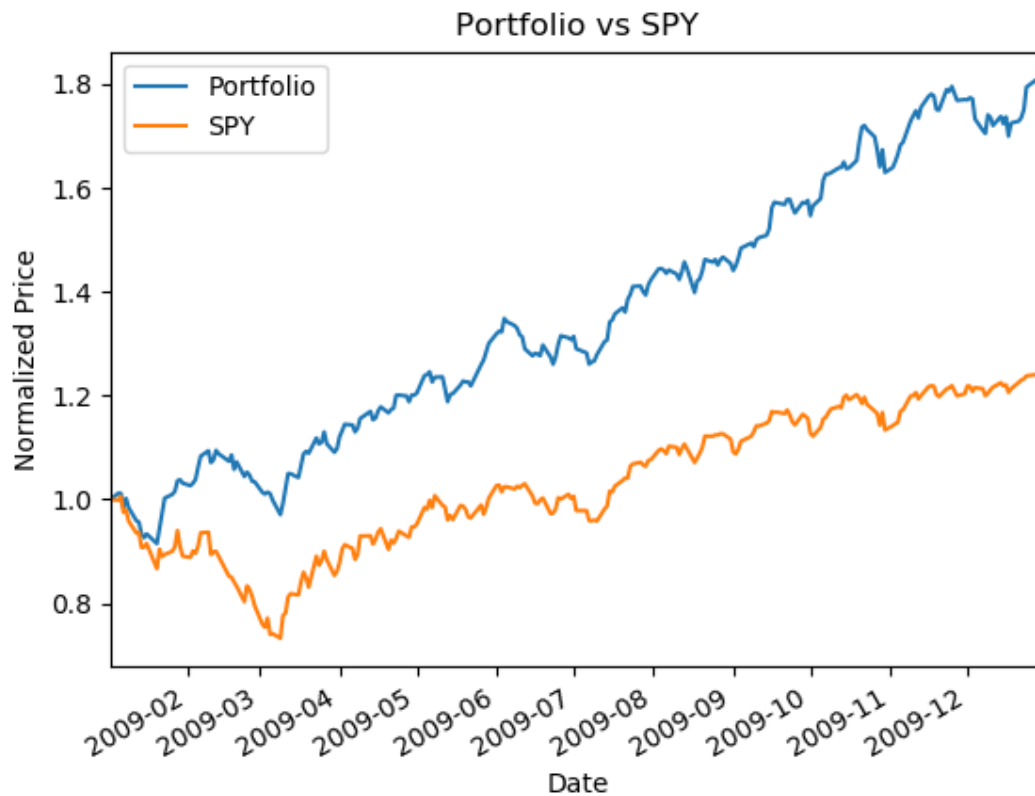


CS7637: Project 2: Optimize Something

Omkar Kiran Vaidya
ovaidya3@gatech.edu

1 PORTFOLIO VS SPY PLOT



As you can see, the optimized portfolio does quite well, almost an 80% cumulative return over 1 year!