Johnny Bolívar & Patricia Romero

Code Description

This R code allows to compute a number of parameters related to the efficient frontier area of Harry Markowitz (1952) from data obtained from the Yahoo Finance website on the stock prices of 2 US retail companies: Walmart and Costco. The code is able to perform the following:

1. Walmart and Costco daily price charts
2. Calculation and chart of daily logarithmic returns for Walmart and Costco
4. Calculation and chart of the efficient frontier for 16 portfolios
5. Calculation and chart of the minimum variance portfolio (MVP)

References

https://finance.yahoo.com/quote/WMT/ (Walmart)

https://finance.yahoo.com/quote/COST/ (Costco)

https://es.finance.yahoo.com/quote/%5ETNX/ (10-year U.S. Treasury Bonds)