Currency Arbitrage Optimization

MSE 426 Engineering Design Optimization
Project Report

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Optimum	Profit	Gain	Iterations	FuncEvals
-10.3145	0.31448	0.031448	9	160

Table 1: Keane's Bump - **fmincon** Results

	CAD	USD	EUR
CAD	1	1.3811	1.4216
USD	0.72409	1	1.1397
EUR	0.70343	0.87742	1

Table 2: Keane's Bump - **fmincon** Results

Optimum	Profit	Gain	Iterations	FuncEvals
-10.8344	0.83444	0.083444	5	67560

Table 3: Keane's Bump - **fmincon** Results

	CAD	USD	EUR
CAD	1	1.5382	1.4324
USD	0.6501	1	1.1561
EUR	0.69811	0.86496	1

Table 4: Keane's Bump - **fmincon** Results

X	FMOptima	GAOptima
$CAD2CAD	0	0
$USD2CAD	8.6448	4.6772
$EUR2CAD	3.0701	4.5259
$CAD2USD	8.6907	2.9047
$USD2USD	0	0
$EUR2USD	6.8464	8.9259
$CAD2EUR	7.2982	9.9386
$USD2EUR	5.4509	7.5306
$EUR2EUR	0	0
Rate CAD2USD	0.72409	0.6501
Rate CAD2EUR	0.70343	0.69811
Rate USD2EUR	0.87742	0.86496

Table 5: Keane's Bump - **fmincon** Results

4 Conclusion

References

[1] V. Martnez-Cagigal, *MATLAB Table to LaTeX conversor*. [Online]. Available: https://www.mathworks.com/matlabcentral/fileexchange/69063-matlab-table-to-latex-conversor