Portfolio Optimization Results

Student Name: Sergiy Palguyev

GT User ID: spalguyev3

GT ID: 903272028

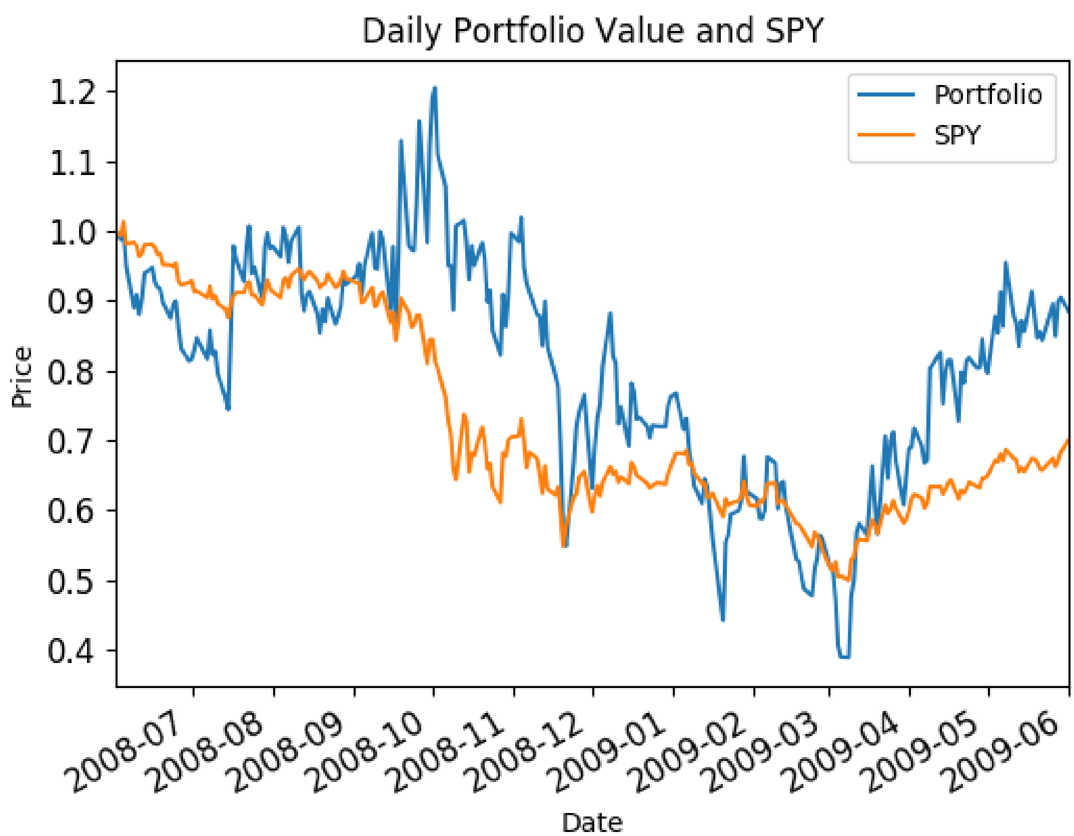

Figure 1: Portfolio vs SPY

Default Allocations [0.25, 0.25, 0.25, 0.25]

Start Date: 2008-06-01 00:00:00

End Date: 2009-06-01 00:00:00

Symbols: ['IBM', 'X', 'GLD', 'JPM']

Allocations: [5.55111512e-17 0.00000000e+00 2.77555756e-17 1.00000000e+00]

Sharpe Ratio: 0.423107179242

Volatility (stdev of daily returns): 0.0689110688493

Average Daily Return: 0.0018367037394

Cumulative Return: -0.114809081527