

# 1 Efficient Frontier

## 1.1 Efficient Frontier with 3 Assets

## 1.2 Efficient Frontier with 2 Assets

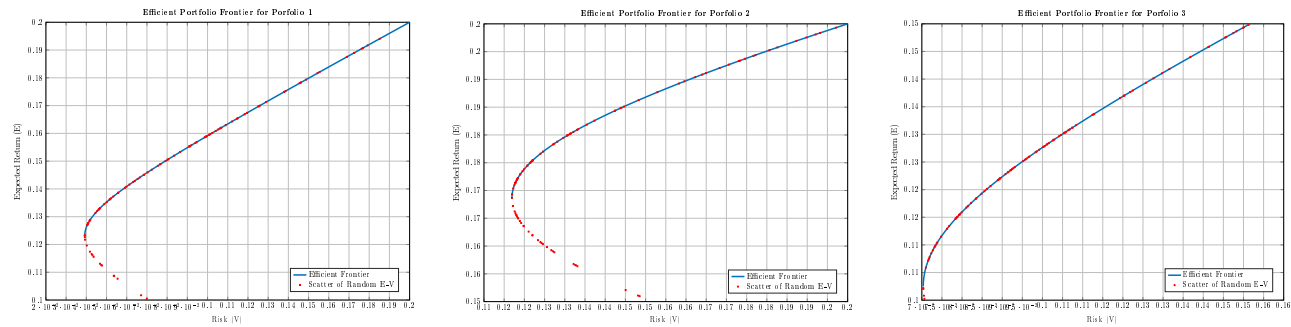


Figure 2: Efficient Frontier for 2 Asset Portfolios

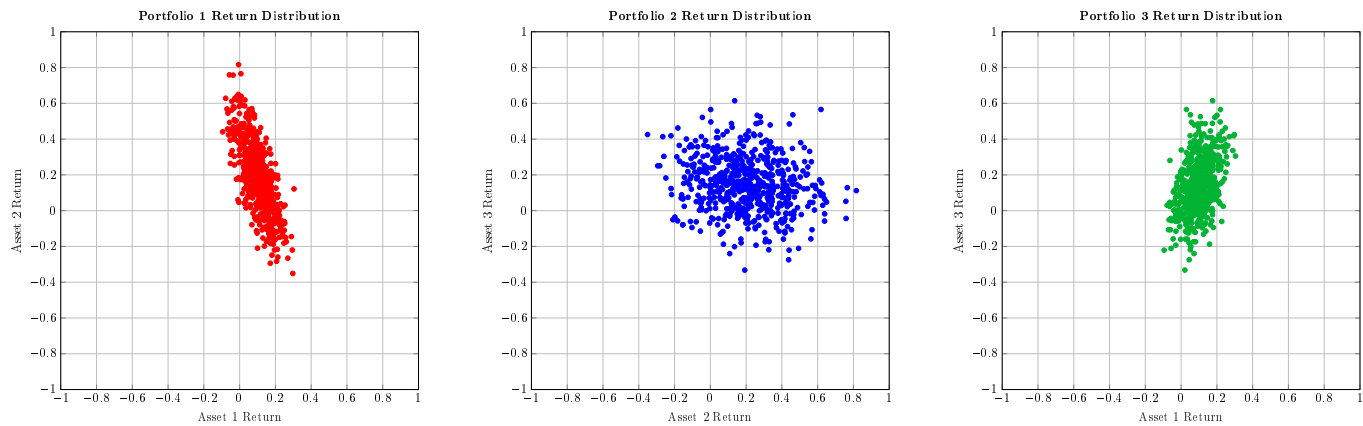
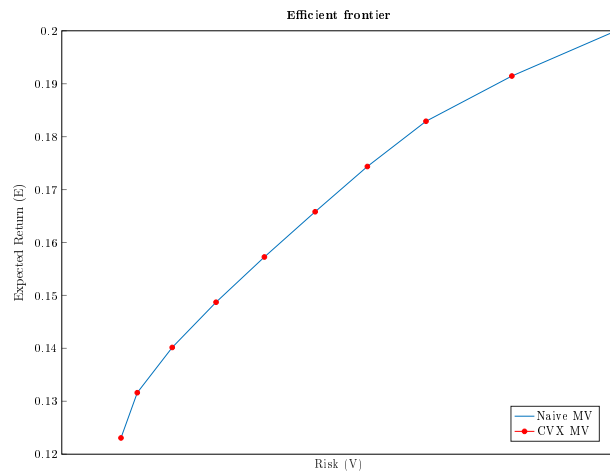


Figure 3: Distribution of 2 Asset Returns



(a) Similarity

### 1.3 Use of linprog in NaiveMV

### 1.4 Efficient Frontier : NaiveMV vs CVX

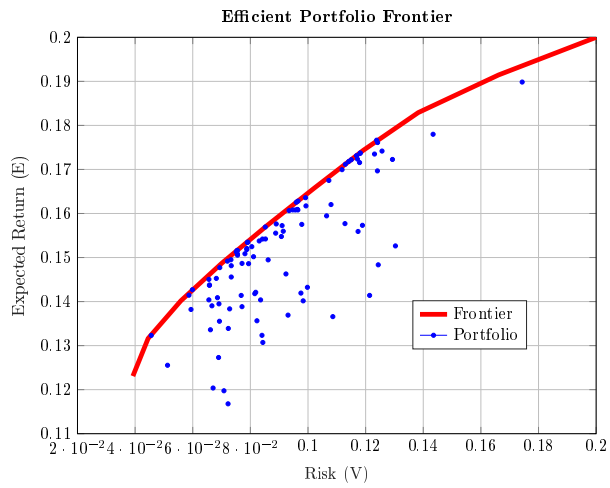


Figure 1: Efficient Portfolio