**Portfolio management**

1. Rank the rate of return on assets and output the names of the top ten assets.

2. Calculate the Sharp ratio of each asset, sort it from high to low, and output the top 10 assets.

3. Select the asset that minimizes the Sharp ratio of the portfolio. (Minimum 5, maximum 20)

4. Select the asset that minimizes the Treynor ratio of the portfolio. (Minimum 5, maximum 20)

1. Output the assets needed to hold a securities portfolio with a certain market index for a long time.

6. Select **xx** assets to maximize the diversification of asset portfolio.（biggest deviation）

7. Given 1 million and three known assets, how to allocate them to minimize the risk of portfolio?（mininize the portfolio variance）

8. Given a portfolio and three known assets,Should any of the three stocks be included in the portfolio? （should know risk-free return，expeted return，standard variation and beta）calculate Jensen’s alpha