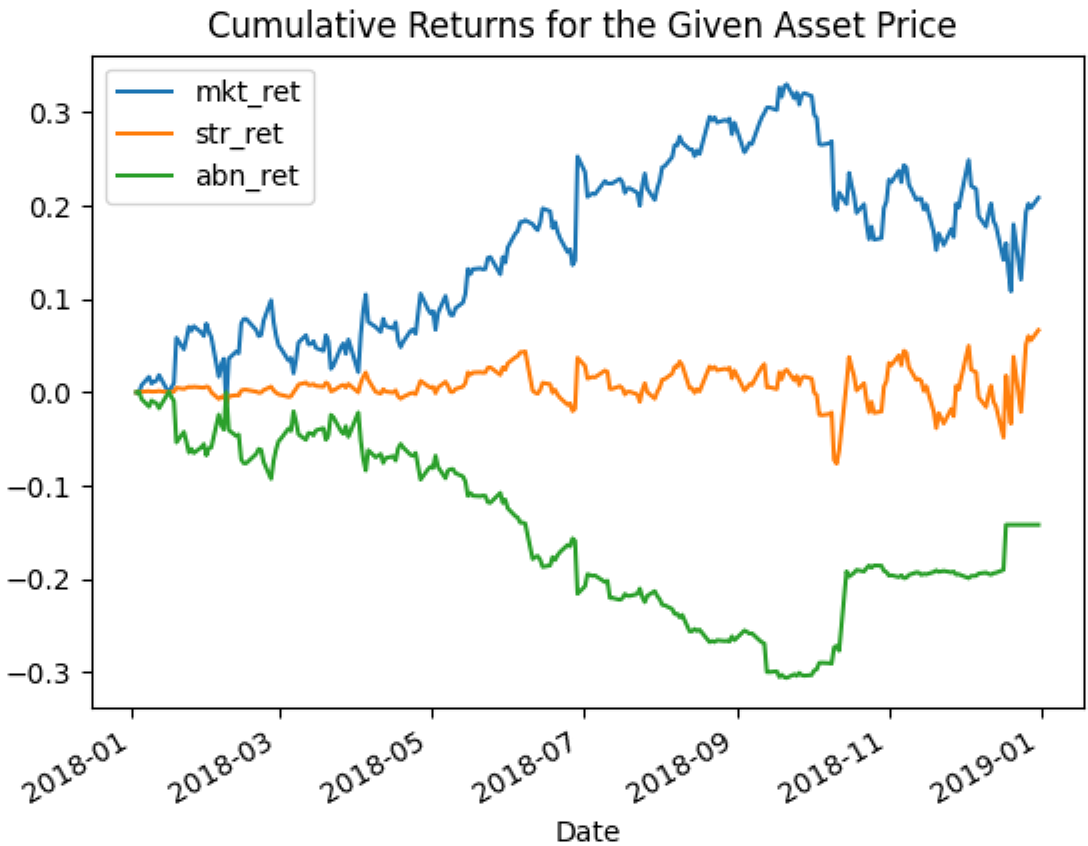
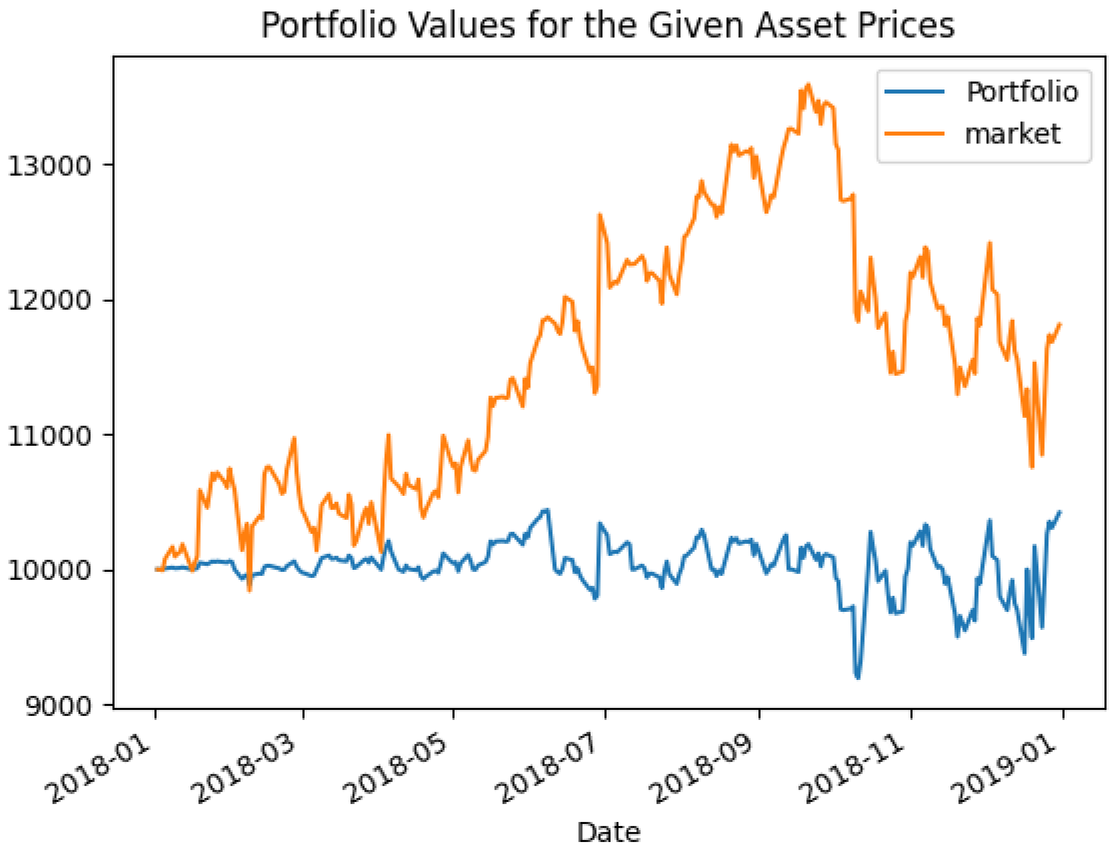
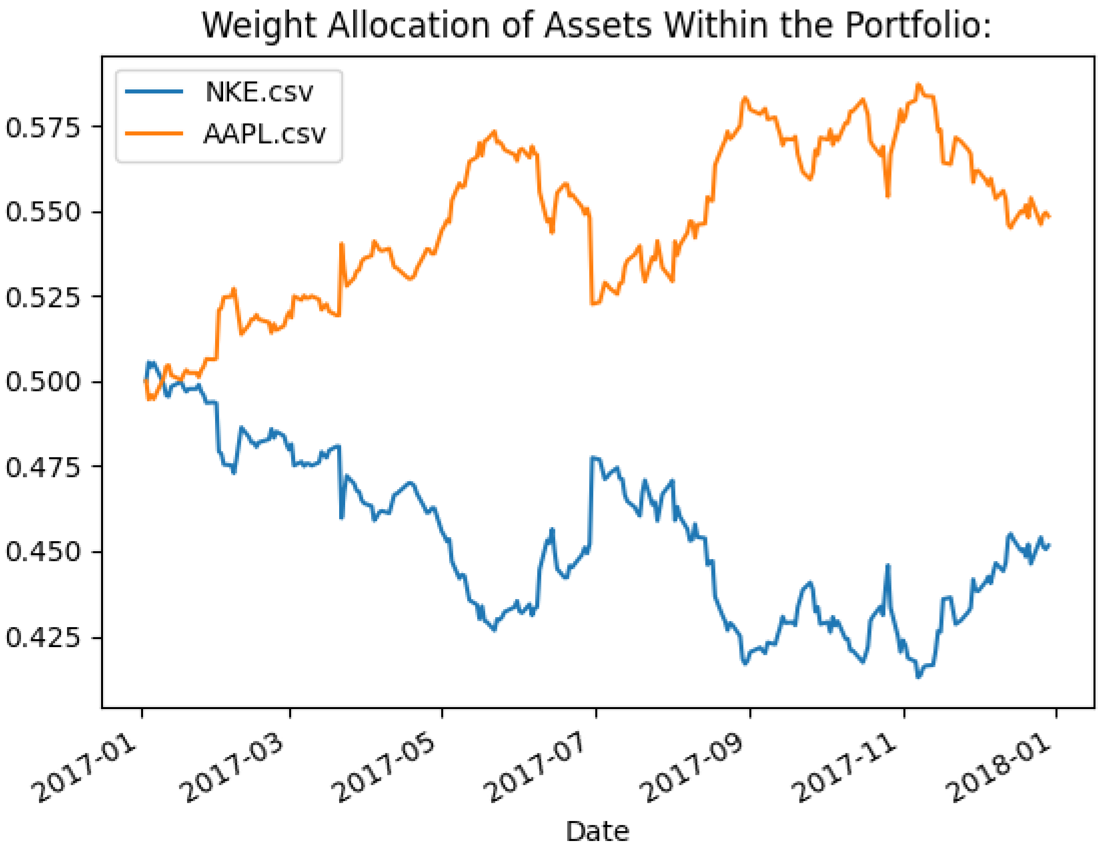


Cumulative Returns for the Given Asset Price
mkt_ret
str_ret
abn_ret
0.3
0.2
0.1
0.0
−0.1
−0.2
−0.3
2018-01
2018-03
2018-05
2018-07
2018-09
2018-11
2019-01
Date



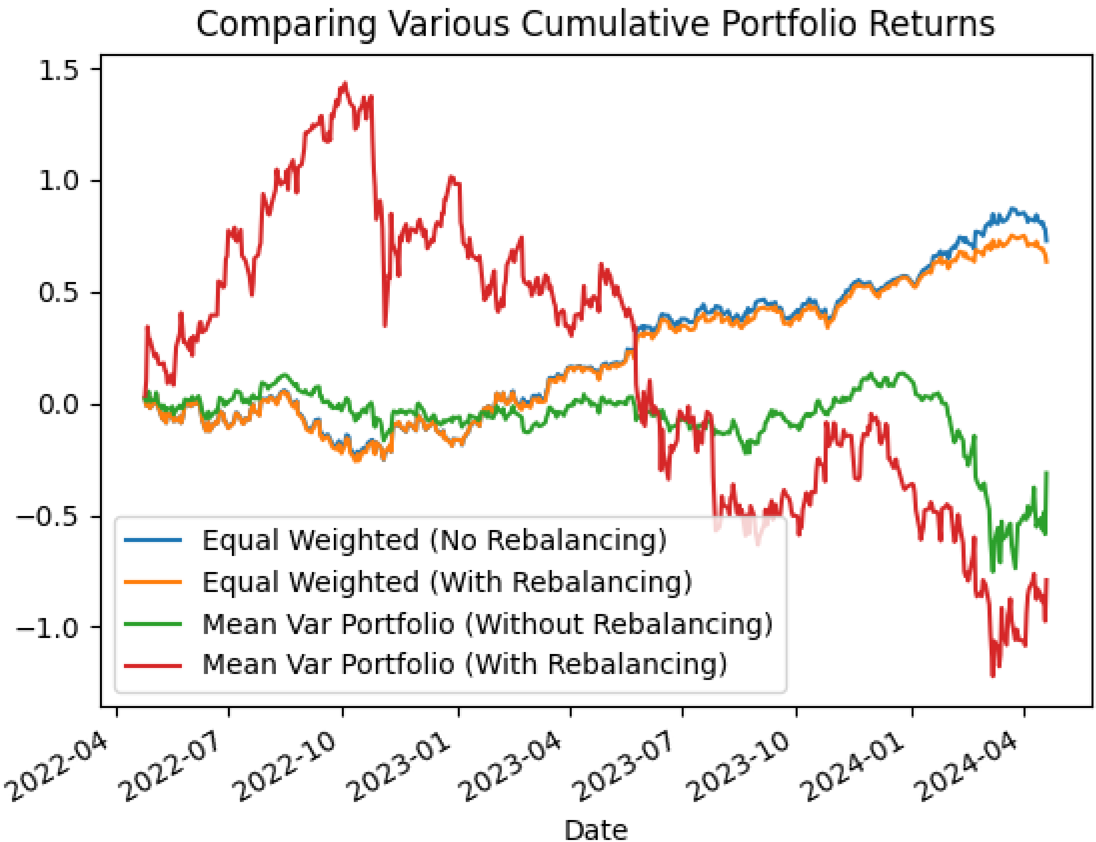
Portfolio Values for the Given Asset Prices
Portfolio
market
13000
12000
11000
10000
9000
2018-01
2018-03
2018-05
2018-07
2018-09
2018-11
2019-01
Date



Weight Allocation of Assets Within the Portfolio:
NKE.csv
AAPL.csv
0.575
0.550
0.525
0.500
0.475
0.450
0.425
2017-01
2017-03
2017-05
2017-07
2017-09
2017-11
2018-01
Date

Assignment 13 Report for Task 2
Tan Aydemir

In this assignment, I have focused on 5 different stocks of various tech companies from Google to Intel, and analyzed their returns with different portfolio strategies. I believe that the portfolio with equal weights of assets with no rebalancing performed better than the other ones, although I received a rather unexpected result for either of the mean-variance portfolios. I got a much better knowledge of Pandas Data Frames and learned to implement a program from scratch in order to assess the risk & return of portfolios established with distinct methods


Comparing Various Cumulative Portfolio Returns
1.5
1.0
0.5
0.0
−0.5
−1.0
2022-04
2022-07
2022-10
2023-01
2023-04
2023-07
2023-10
2024-01
2024-04
Date
Equal Weighted (No Rebalancing)
Equal Weighted (With Rebalancing)
Mean Var Portfolio (Without Rebalancing)
Mean Var Portfolio (With Rebalancing)