Georgia Institute of Technology

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Computational Investing, Part I

113: Correlation and Covariance

Find out how modern electronic markets work, why stock prices change in the ways they do, and how computation can help our understanding of them. Learn to build algorithms and visualizations to inform investing practice.

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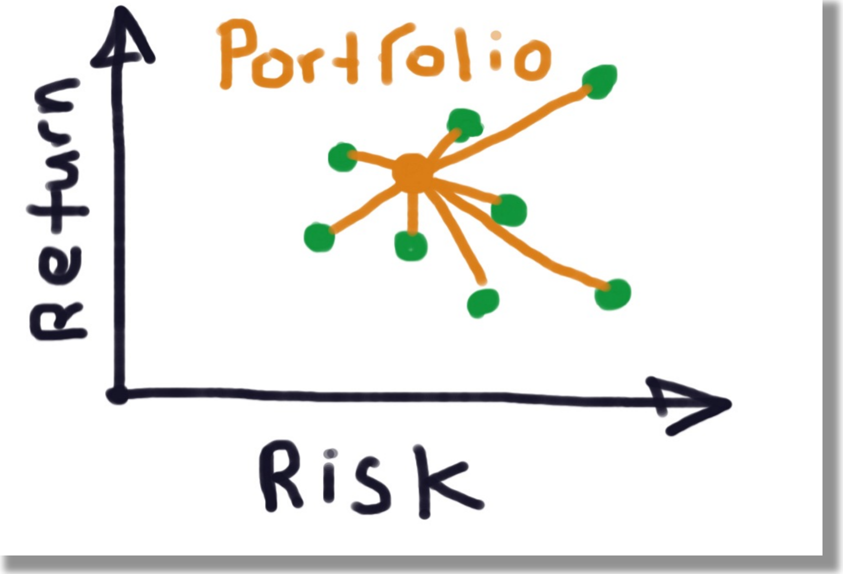
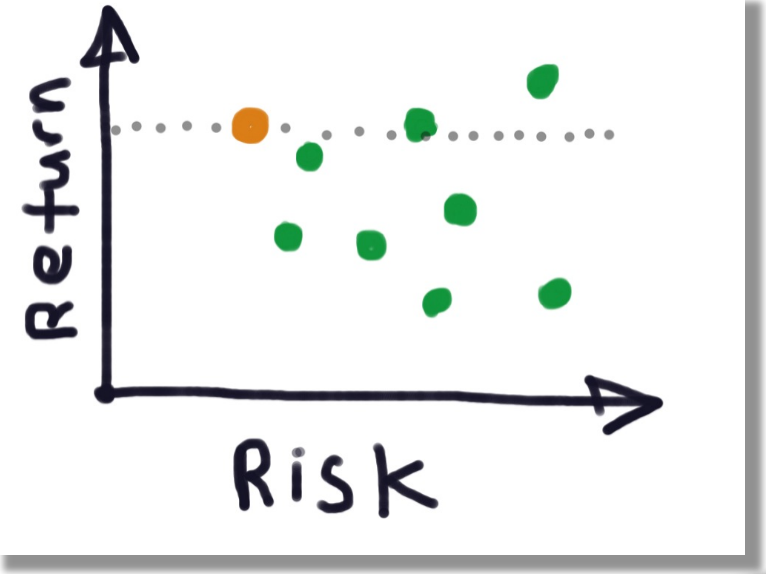
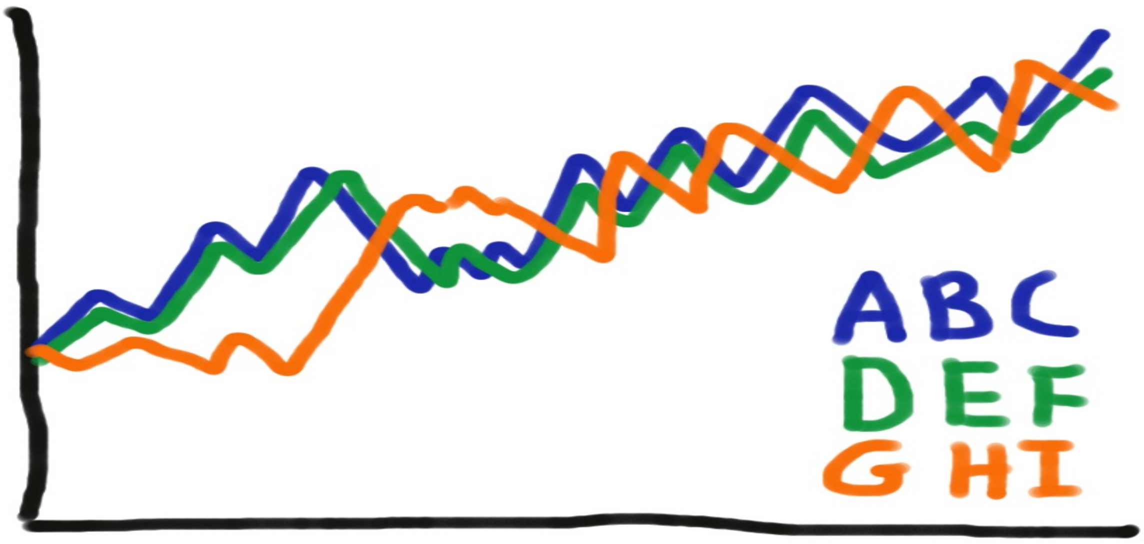
How can we have portfolio with lower risk than individual equities?





Why Covariance Matters



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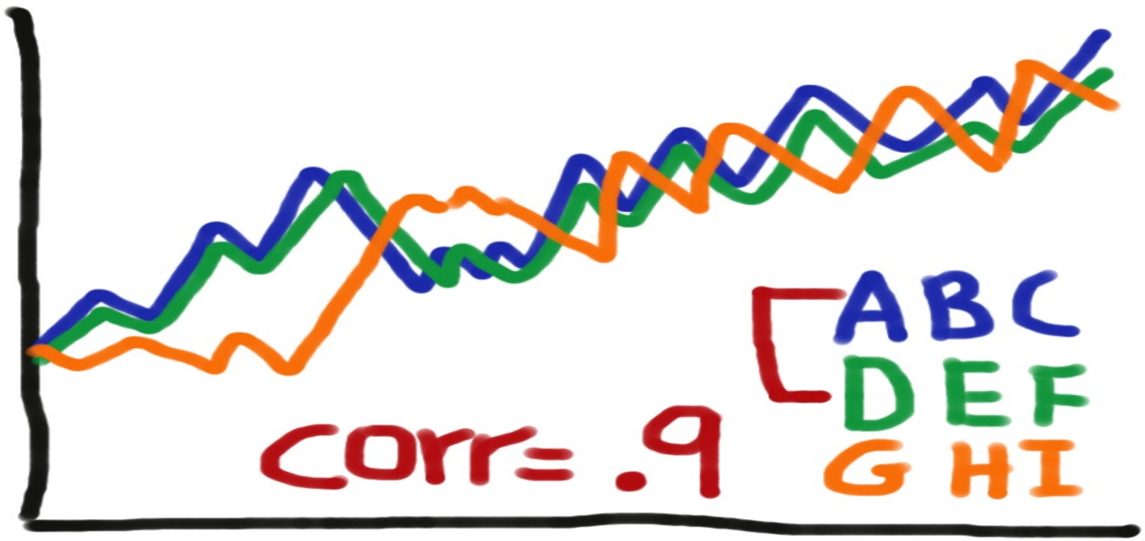

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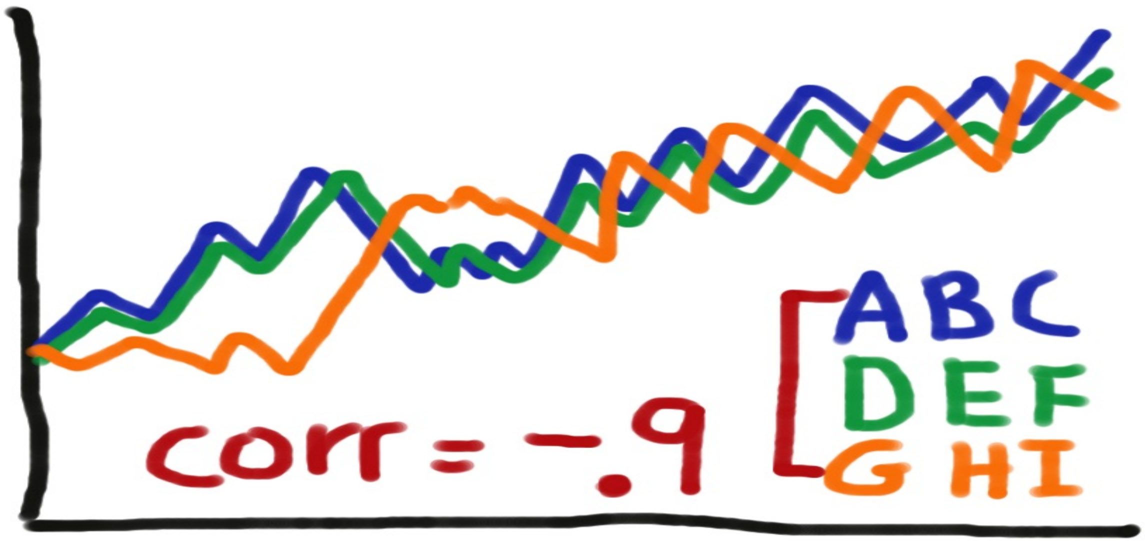

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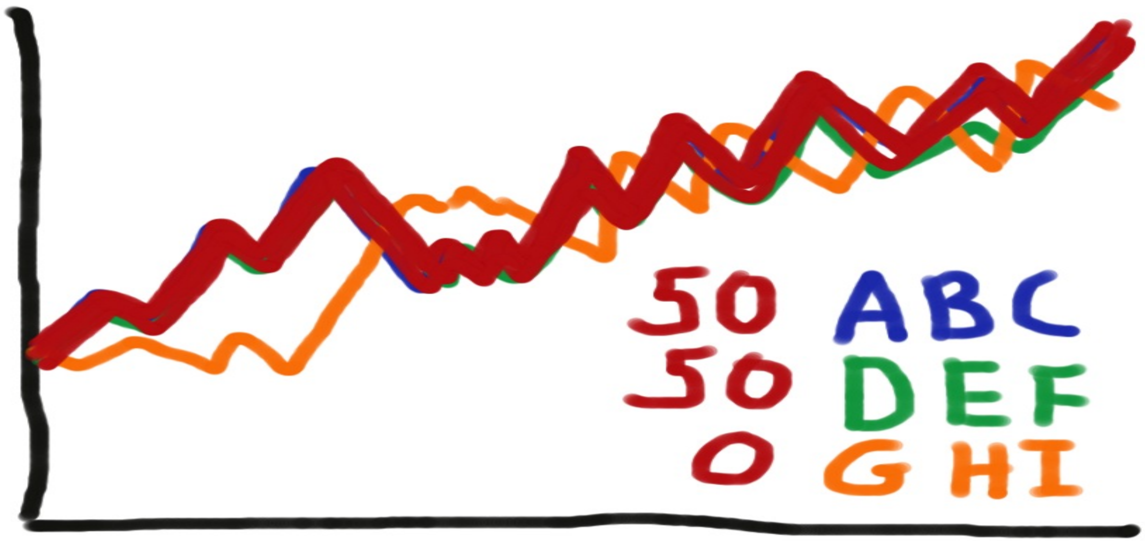

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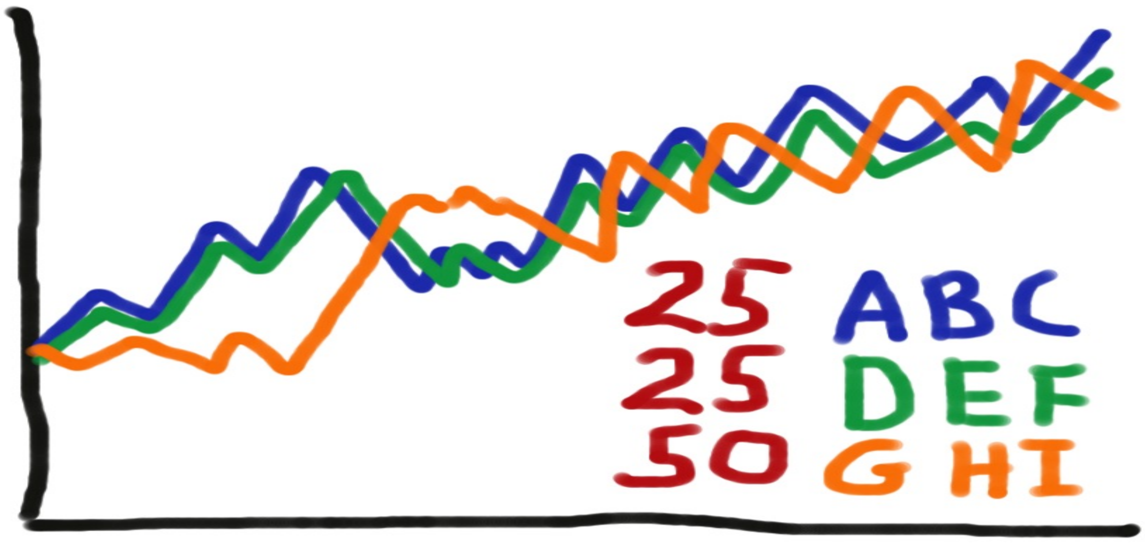

Why Covariance Matters

- Next: The Efficient Frontier