

Mathematical Finance Assignment-2

Due: 13th June, 11:59 PM

Instructions:

- You are allowed to discuss solutions, but assignments must be written and submitted by yourself.
- Submit an IPython Notebook file. (.ipynb)

Questions:

1. Pick three companies of your choice (each from a different sector). Plot the Markowitz efficient frontier of a portfolio of the chosen 3 stocks. Use 1 year historical data for the calculations and you are only allowed to use the following libraries - **pandas, numpy, matplotlib**.