Report of Optimize Something

Course: CS 7646 ML4T
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1. **Includes a chart comparing the optimal portfolio with SPY using the following parameters:**

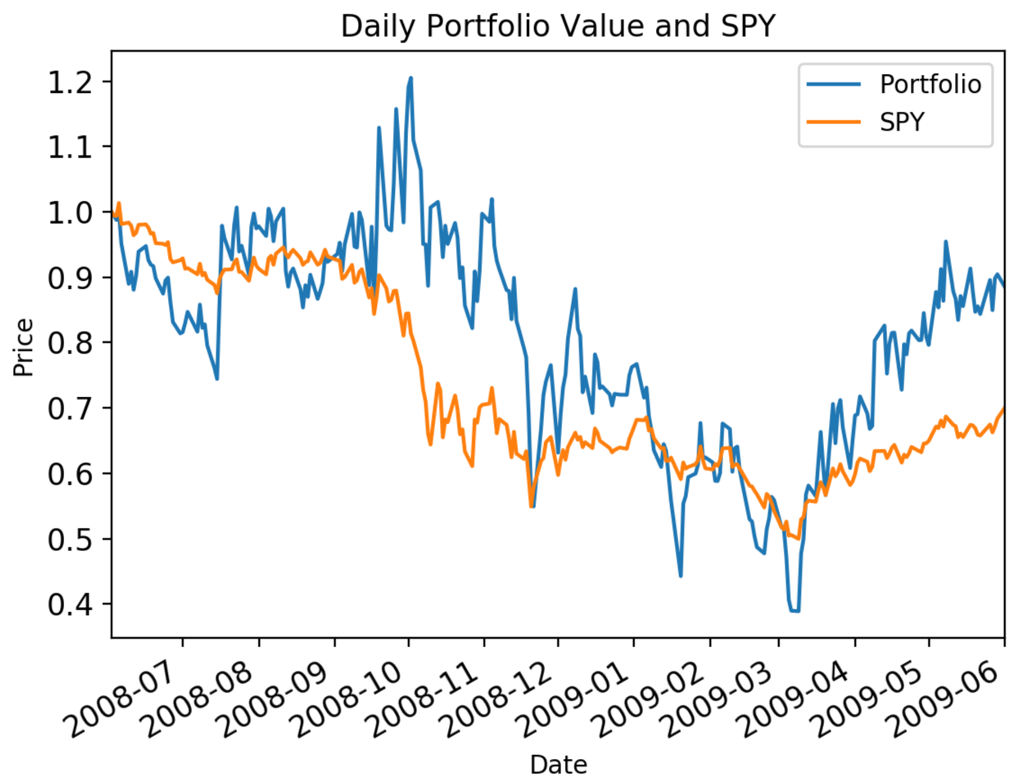

Figure 1: Comparing the optimal portfolio with SPY

Daily Portfolio Details

Start Date: 2008-06-01 00:00:00
End Date: 2009-06-01 00:00:00
Symbols: ['IBM', 'X', 'GLD', 'JPM']
Allocations: [0.00000000e+00 6.93889390e-16 0.00000000e+00 1.00000000e+00]
Sharpe Ratio: 0.423952549074
Volatility (stdev of daily returns): 0.0687736588046
Average Daily Return: 0.0018367037394
Cumulative Return: -0.114809081527