Project 2: Optimize Something

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Daily Portfolio Value and SPY 1.2 Portfolio SPY 1.1 1.0 Normalized Price 0.8 0.6 0.5 0.4 2009-01 2008-09 2008-10 2008-12 2009-02 2009-03 2009-05 2009-06 Date

Figure 1—Daily Portfolio Value vs SPY using Normalized Prices from 2008-6-1 to 1009-6-1