

## Dashboard content

Please press : "Load stock data" when you start. Once done you won't need to press it anymore as the app will react to change in parameters.

**Choose your parameters**

Choose your portfolio size:

2

Choose your market Index :

CAC40

Enter your target return (between 0 and 1)

0,1

Dates:

2018-01-01 2019-06-09 — 2020-06-08

2018-01-01 2017-10-10 2019-07-20

Load stock data

Markovitz table

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GMVP price time series

EMVP price time series

This section allows you to see the output of the backfilling process if you compare the tables below based on corresponding date and company symbol

Original historical Returns

Backfilled returns table

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Dates:

2007-01-02 2019-06-09 — 2020-06-08

2007-01-02 2012-05-17 2017-09-30

Load stock data

Markovitz table

| GMVP ID's    | GMVP Companies | Weights of GMVP   | Variance of GMVP     | EMVP ID's    | EMVP Companies | Weights of exp Portfolio | Variance of exp Portfolio | GMVP expectation   | EMVP expectation |
|--------------|----------------|-------------------|----------------------|--------------|----------------|--------------------------|---------------------------|--------------------|------------------|
| RI.PA.Close  | Pernod Ricard  | 0.481811395678211 | 0.000194615902005953 | RI.PA.Close  | Pernod Ricard  | 0.336247939309969        | 0.000200872986697954      | 0.0676038870002667 | 0.1              |
| SAN.PA.Close | Sanofi         | 0.518188604321789 |                      | SAN.PA.Close | Sanofi         | 0.663752060690031        |                           |                    |                  |

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GMVP price time series

EMVP price time series

This section allows you to see the output of the backfilling process if you compare the tables below based on corresponding date and company symbol

Original historical Returns

Backfilled returns table

Show 10 entries

Search:

|            | AC.PA.Close           | AI           |
|------------|-----------------------|--------------|
| 2019-06-11 | 0.00491181725189782   | 0.00947463   |
| 2019-06-12 | -0.016101150549199    | 0.00938570   |
| 2019-06-13 | 0.0137345992479661    | -0.000836821 |
| 2019-06-14 | 0.00317094272617302   | 0.00465311   |
| 2019-06-17 | -0.00517241394173606  | -0.00337176  |
| 2019-06-18 | 0.0491045941393586    | 0.0232361    |
| 2019-06-19 | -0.000825963656387763 | -0.00247978  |
| 2019-06-20 | -0.0135023969825737   | -0.000409750 |
| 2019-06-21 | 0.0122905869354912    | 0.0132454    |
| 2019-06-24 | 0.0143486747048194    | -0.00326358  |

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