

# Mean-Variance Portfolio Optimization using Markowitz's Theory

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Desired Portfolio Return 0.15 ← Constraint in Solver

Stock Returns

	ATT	GMC	USX	TBILL
ATT	0.111	0.223	0.122	0.05
GMC	0.114	0.46	3.00E-03	0.05
USX	0.323	-0.09	0.111	0.05
TBILL	1.00E-03	-0.107	0.054	0.05
ATT	-0.209	0.12	0.169	0.05
GMC	0.223	0.309	-0.035	0.05
USX	0.26	0.411	0.133	0.05
TBILL	0.21	0.05	0.732	0.05
ATT	0.144	0.1	0.021	0.05
GMC	0.412	0.445	0.131	0.05
USX	-0.013	0.123	6.00E-03	0.05
TBILL	0.553	0.55	0.908	0.05

Portfolio Allocation

ATT	0.136
GMC	0.392
USX	0.120
TBILL	0.352
Total	1

Values to be changed by Solver

Constraint in Solver

Covariance Matrix

	ATT	GMC	USX	TBILL
ATT	0.041227	0.023	0.030563	3.5E-35
GMC	0.023661	0.048	0.015001	-2.5E-34
USX	0.030563	0.015	0.090306	-1.4E-34
TBILL	3.5E-35	-2E-34	-1.4E-34	5.3E-35

Portfolio Variance

Variances 0.003471 0.009 0.00249 -3.2E-35 0.01425 ←

Value to be minimized

Mean Returns 0.17742 0.216167 0.19625 0.05

## INSTRUCTIONS

Set your desired portfolio return

Start the Excel Solver and

- i) Minimize the Portfolio Variance
- ii) Change "By changing variable cells" to the range of cells containing the Portfolio Allocation
- iii) Set the constraints (the total portfolio allocation must add up to one, and the portfolio return should be the desired value)
- iv) Click Solve. You should now find that you Portfolio Allocation has changed.

NOTE: You may need to enable Solver through the File > Options > Add-Ins > Manage menu

# Mean Variance Portfolio Optimization With Excel

**CL Gary**



## **Mean Variance Portfolio Optimization With Excel:**

## The Enigmatic Realm of **Mean Variance Portfolio Optimization With Excel**: Unleashing the Language is Inner Magic

In a fast-paced digital era where connections and knowledge intertwine, the enigmatic realm of language reveals its inherent magic. Its capacity to stir emotions, ignite contemplation, and catalyze profound transformations is nothing lacking extraordinary. Within the captivating pages of **Mean Variance Portfolio Optimization With Excel** a literary masterpiece penned by a renowned author, readers attempt a transformative journey, unlocking the secrets and untapped potential embedded within each word. In this evaluation, we shall explore the book's core themes, assess its distinct writing style, and delve into its lasting impact on the hearts and minds of those that partake in its reading experience.

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