

# Mean-Variance Portfolio Optimization using Markowitz's Theory

Click here read the blog post at <http://optimizeyourportfolio.blogspot.com> and for other Financial Modeling spreadsheets

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
Mean Returns	0.17742	0.216167	0.19625	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

## INSTRUCTIONS

Set your desired portfolio return

Start the Excel Solver and

- Minimize the Portfolio Variance
- Change "By changing variable cells" to the range of cells containing the Portfolio Allocation
- Set the constraints (the total portfolio allocation must add up to one, and the portfolio return should be the desired value)
- 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

**Sio-long Ao, Len Gelman**



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

Eventually, you will extremely discover a extra experience and feat by spending more cash. still when? attain you understand that you require to get those all needs subsequently having significantly cash? Why dont you attempt to get something basic in the beginning? Thats something that will guide you to understand even more a propos the globe, experience, some places, with history, amusement, and a lot more?

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