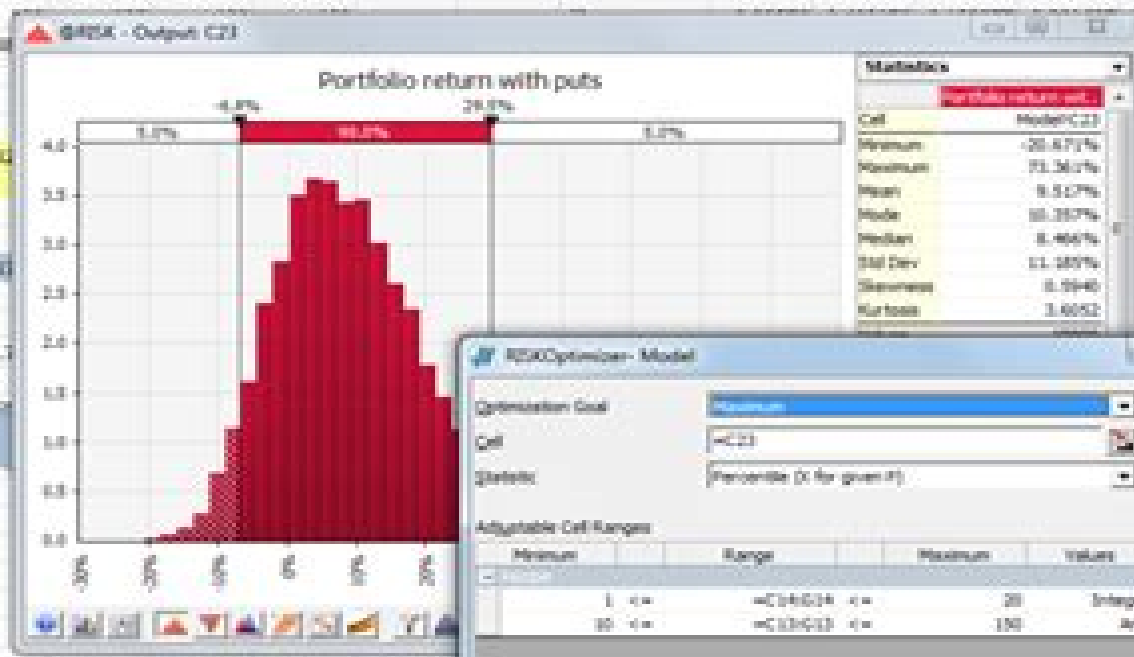


C23 =RiskOutput("Portfolio return with puts")+(SUMPRODUCT(C14:G14,C22:G22)+SUMPRODUCT(I4:I4,C37:G17))/(SUMPRODUCT(C14:G14,C9:G9)+SUMPRODUCT(I4:I4,C37:G17))

A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P
2	Known inputs	Stock1	Stock2	Stock3	Stock4	Stock5									
3	Current stock price	\$25.47	\$31.42	\$92.97	\$41.33	\$17.48									
4	Shares purchased	1000	2000	1500	500	1500									
5	Time to hold (years)	0.5	0.5	0.5	0.5	0.5									
6	Mean annual growth rate	12.47%	24.14%	16.86%	22.54%	18.22%									
7	Annual volatility	25.34%	19.85%	29.74%	22.36%	22.06%									
8	Shares per put	100													
9	Price per put	\$88.23													
10	Risk free rate	3.50%													
11	Decision variables														
13	Exercise price of put	\$24.00													
14	Puts purchased	2													
17	Uncertain inputs														
17	Stock price at expiration	\$26.48													
20	Outputs														
20	Stock returns	4.74%													
21	Portfolio return without puts	8.03%													
22	Put values at expiration	\$0.00													
23	Portfolio return with puts	7.38%													
25	Summary statistics without puts														
26	Mean portfolio return	9.02%													
27	Probability of positive return	80.09%													
28	VAR of portfolio return	-7.55%													
30	Summary statistics with puts														
31	Mean portfolio return	9.52%													
32	Probability of positive return	79.81%													
33	VAR of portfolio return	-6.84%													



RISKOptimizer - Model

Optimization Goal: **Minimum**

Cell: **=C23**

Statistics: **Percentile (X for given P)** **5%**

Adjustable Cell Ranges

Minimum	Range	Maximum	Values	Int...
1 <=	=C14:G14 <=	20	Integer	Define
10 <=	=C13:G13 <=	100	Any	

Constraints

Description	Formula	Type	Add
			OK

OK Cancel

# Optimization Modeling With Spreadsheets Solutions

**Rachel Sandford**



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In a global inundated with displays and the cacophony of quick interaction, the profound power and mental resonance of verbal artistry frequently diminish into obscurity, eclipsed by the continuous assault of sound and distractions. Yet, nestled within the lyrical pages of **Optimization Modeling With Spreadsheets Solutions**, a fascinating function of fictional elegance that pulses with natural emotions, lies an remarkable trip waiting to be embarked upon. Written with a virtuoso wordsmith, this magical opus courses viewers on a mental odyssey, gently exposing the latent possible and profound influence embedded within the elaborate web of language. Within the heart-wrenching expanse of the evocative examination, we shall embark upon an introspective exploration of the book is main subjects, dissect its interesting publishing design, and immerse ourselves in the indelible impression it leaves upon the depths of readers souls.

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