

Date:

11/05/2018

Attendance

- Our Team:
 - Blake, Lee, Kevin, Cole, Nick
- Other:
 - John Ling, John Frank

Questions going into the meeting

- Use sharpe ratio with risk free rate? (Art , John)
 - Can do it with or without risk free rate
 - Generally use generic us treasury yield by default
 - Doesn't matter too much, you can use it, but we can progress without it for now
 - Removing it from the sharpe ratio calculation wont change the end too much
 - Keep it in for now, but default it to zero and if we can change it later if
- How do users want to see returns (annual or quarterly?)
 - Doesn't matter, the data loaded (whether quarterly or annual) will determine the output anyways
 - Default to quarter if anything
- How would users upload data (frequency/steps)?
 - Once a quarterly the user would upload quarterly returns
 - Each individual portfolio will be uploaded at anytime with

Overview on what was Discussed

- Overview what was completed the previous week

Discussion

- Discussed the fixes made to the optimization from the previous week
- User interface and dash
 - No pie charts - not useful
 - Will add different types of data visualization such as tree graphs, bar charts, efficiency frontiers, etc.
 - Will continue to tweak it, current state is just a functional proof of concept
- PowerBI
 - Research into Power BI feasibility to generate visuals for application
 - Will need to follow up with Ben in Power BI
 - Jonathan's not as familiar with Ben's idea to utilize Power BI
 - Ben was absent this meeting, will follow up on Wednesday with him
- For next week meeting
 - We will have IT join in on the meeting.
 - Add a few slides from our midpoint presentation so that we can give a short rundown of things to them