Date:
04/15/2019

Attendance

- Our Team:
  - Blake, Cole, Kevin, Lee, Nick
- Other:
  - Ben, Jonathan Frank

Questions going into the meeting

Overview on what was Discussed

- Current Progress

Discussion

- User Testing
  - Lee implementing changes based on current feedback
- Frontend using PBI
  - Rename tabs to make it more meaningful
    - ie:
      - Power BI Embedded → Visualize Results
  - Make it automatically go to powerbi after optimization runs
  - Move Selecting Portfolio to Config tab
  - Home needs to have an overview and step-by-step
- PBI API
  - Create a new email account to use
- Class Deadlines
  - Poster on the 20th
- Efficient Frontier
  - You don't need a column for the covariance matrix, it is used in calculations but you don't need to save it
  - This needs to be finished ASAP
- Blakes Question
  - For each point in time, look back 5 years (20 observations)
    - Calculate the trailing 5-year volatility for each point in time based on the ncreif portfolio level returns
      - Do this for each quarter
    - Once you have all these points, you can calculate the upper and lower bounds
  - Option two: Look at the costar report and rip off their values
- At this point, focus more heavily on the user experience over the tiny details of the math behind stuff
  - Think of "selling" the idea to shareholders, who are more interested in how they can use it rather than what goes on behind the scenes
- Focus on having this done or mostly done by thursday