EE / CprE / SE 491 – sdmay19-07

Real Estate Portfolio Optimization

Week 1 Report

Wednesday, September 5 – Wednesday, September 12
Client: Principal
Faculty Advisor: Chinmay Hegde

Team Members:

Blake Roberts
Christine Hicaro
Colton Goode
Kevin Johnson
Leelabari Fulbel
Nickolas Moeller

Past Week Accomplishments

- Meeting with client/stakeholders - Everyone
- Research into portfolio optimization and modern portfolio theory (MPT) - Everyone
- Discussed the roles each team member will have on the project -

Individual Contributions

Team Member	Contribution	Weekly Hours	Total Hours
Blake Roberts	Researched portfolio optimization and MPT (I.E. Markowitz/Black-Litterman)	2	2
Christine Hicaro	Read BL model PDFs and MPT PDF	2	2
Colton Goode	Researched portfolio optimization, looked into python examples, studied Markowitz and Black-Litterman analysis	2	2
Kevin Johnson	Read the Markowitz and Black-Litterman Model PDF's sent to us by our company contact. Prepared a speech for the lightning speeches.	2	2
Leelabari Fulbel	Read the Portfolio optimization and MPT documents	2	2
Nickolas Moeller	Read MPT and portfolio optimization documents received from Principle	2	2

Pending Issues

- Lack of understanding of portfolio optimization - Everyone
- Currently just a high level understanding of a on the project requirements
- Lack of implementation knowledge on MPT optimization
- Lack of knowledge on the data set

Plans for Coming Week

- Continue research into MPT (Specifically Markowitz and Black-Litterman) - Everyone
- Research into Real Estate Investment: Terms and concepts, strategies, players involved, environment, etc.
- Research useful libraries in python and/or R that are useful for data analytics
- Get a feel for the requirements, then start brainstorming components needed for the backend functionality and frontend UI