

GRADUATE SEMINAR

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OPTIMAL PORTFOLIO OF TRADED COMMODITIES USING MARKOWITZ'S MODEL

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Math/Stat lounge

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Abstract: Maximizing returns and minimizing the risk of investment remains the desire of rational investors. The study seeks to construct an optimal portfolio of eight selected commodities traded by Ghana using the mean-variance approach, a pioneering work of Markowitz. Data of commodity prices from January 2008 to December 2018 from the World Bank is used for the study. Markowitz's approach to optimization proved superior to the Traditional portfolio.

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