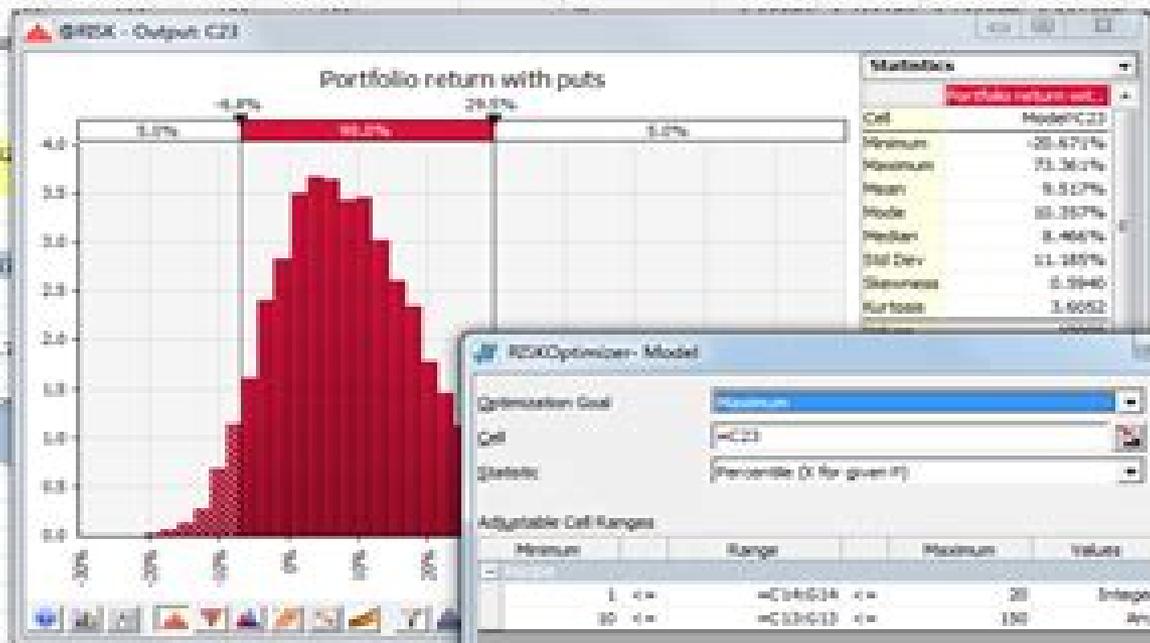


File Home Insert Page Layout Formulas Data Review View **RISK**

Define Distributions Output Function Correlations Model Distribution Fitting Model Window Simulation Settings Simulation Data Simulation Excel Reports RISKOptimizer Results Summary Define Filters Advanced Analyser Optimiser Tools Color Cells Utilities Help

C23 = =RISKOutput("Portfolio return with puts")+(SUMPRODUCT(C14:G14,C22:G22)+SUMPRODUCT(I4:G4,C17:G17))/(SUMPRODUCT(C14:G14,C9:G9)+

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	\$33.42	\$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%	16.88%	22.54%	18.32%				Stock1	Stock2	Stock3	Stock4	Stock5	
7	Annual volatility	25.34%	19.45%	29.74%	22.36%	22.06%	0.5			0.57891	0.575513	0.390036	0.459819	0.5126	
8	Shares per put	100													256626
9	Price per put	\$88.23	\$8												304115
10	Risk free rate	3.50%													300000
11															\$223.42
12	Decision variables														
13	Exercise price of put	\$24.00	\$3												
14	Puts purchased	2													
15															
16	Uncertain inputs														
17	Stock price at expiration	\$26.48	\$3												
18															
19	Outputs														
20	Stock returns	4.74%	11.3												
21	Portfolio return without puts	8.03%													
22	Put values at expiration	\$0.00													
23	Portfolio return with puts	7.36%													
24															
25	Summary statistics without puts														
26	Mean portfolio return	9.92%													
27	Probability of positive return	80.09%													
28	VAR of portfolio return	-7.55%													
29															
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%													
34															
35															
36															
37															
38															
39															
40															
41															
42															



**RISKOptimizer - Model**

Optimization Goal: **Minimum**

Cell: **=C23**

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

Adjustable Cell Ranges:

Minimum	Range	Maximum	Value	Int
1 <=	=C14:G14 <=	20	Integer	Delete
10 <=	=C17:G17 <=	100	Any	

Constraints:

Description	Formula	Type	Act
			Delete

Buttons: OK, Cancel

# Optimization Modeling With Spreadsheets Solution

**Chao Zhang**



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## **Table of Contents Optimization Modeling With Spreadsheets Solution**

1. Understanding the eBook Optimization Modeling With Spreadsheets Solution
  - The Rise of Digital Reading Optimization Modeling With Spreadsheets Solution
  - Advantages of eBooks Over Traditional Books
2. Identifying Optimization Modeling With Spreadsheets Solution
  - Exploring Different Genres
  - Considering Fiction vs. Non-Fiction
  - Determining Your Reading Goals
3. Choosing the Right eBook Platform
  - Popular eBook Platforms
  - Features to Look for in an Optimization Modeling With Spreadsheets Solution
  - User-Friendly Interface
4. Exploring eBook Recommendations from Optimization Modeling With Spreadsheets Solution
  - Personalized Recommendations
  - Optimization Modeling With Spreadsheets Solution User Reviews and Ratings
  - Optimization Modeling With Spreadsheets Solution and Bestseller Lists
5. Accessing Optimization Modeling With Spreadsheets Solution Free and Paid eBooks
  - Optimization Modeling With Spreadsheets Solution Public Domain eBooks
  - Optimization Modeling With Spreadsheets Solution eBook Subscription Services
  - Optimization Modeling With Spreadsheets Solution Budget-Friendly Options

6. Navigating Optimization Modeling With Spreadsheets Solution eBook Formats
  - ePub, PDF, MOBI, and More
  - Optimization Modeling With Spreadsheets Solution Compatibility with Devices
  - Optimization Modeling With Spreadsheets Solution Enhanced eBook Features
7. Enhancing Your Reading Experience
  - Adjustable Fonts and Text Sizes of Optimization Modeling With Spreadsheets Solution
  - Highlighting and Note-Taking Optimization Modeling With Spreadsheets Solution
  - Interactive Elements Optimization Modeling With Spreadsheets Solution
8. Staying Engaged with Optimization Modeling With Spreadsheets Solution
  - Joining Online Reading Communities
  - Participating in Virtual Book Clubs
  - Following Authors and Publishers Optimization Modeling With Spreadsheets Solution
9. Balancing eBooks and Physical Books Optimization Modeling With Spreadsheets Solution
  - Benefits of a Digital Library
  - Creating a Diverse Reading Collection Optimization Modeling With Spreadsheets Solution
10. Overcoming Reading Challenges
  - Dealing with Digital Eye Strain
  - Minimizing Distractions
  - Managing Screen Time
11. Cultivating a Reading Routine Optimization Modeling With Spreadsheets Solution
  - Setting Reading Goals Optimization Modeling With Spreadsheets Solution
  - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Optimization Modeling With Spreadsheets Solution
  - Fact-Checking eBook Content of Optimization Modeling With Spreadsheets Solution
  - Distinguishing Credible Sources
13. Promoting Lifelong Learning
  - Utilizing eBooks for Skill Development
  - Exploring Educational eBooks
14. Embracing eBook Trends
  - Integration of Multimedia Elements

- Interactive and Gamified eBooks

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