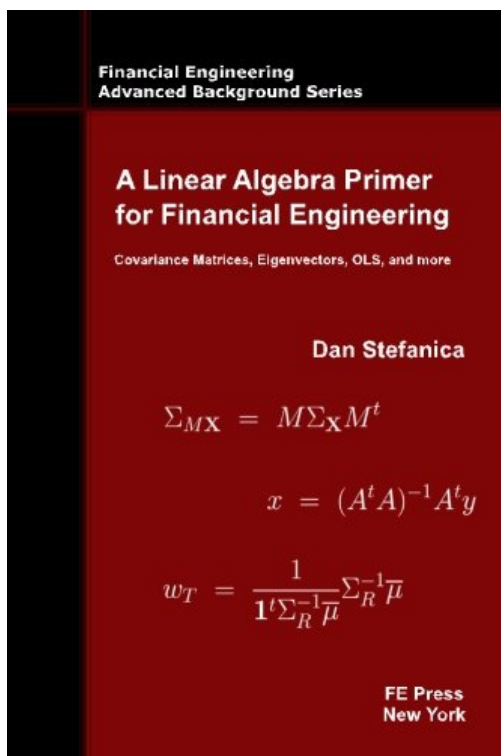


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$$x = (A^t A)^{-1} A^t y$$

$$w_T = \frac{1}{\mathbf{1}^t \Sigma_R^{-1} \bar{\mu}} \Sigma_R^{-1} \bar{\mu}$$

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About the Author

Dan Stefanica has been the Director of the Baruch MFE Program since its inception in 2002, and is the author of the best-selling A Primer For The Mathematics Of Financial Engineering and A Linear Algebra Primer for Financial Engineering: Covariance Matrices, Eigenvectors, OLS, and more, and co-author of 150 Most Frequently Asked Questions on Quant Interviews. He teaches graduate courses on numerical methods for financial engineering, as well as pre-program courses on advanced calculus and numerical linear algebra with financial applications. His research spans numerical analysis, graph theory, and geophysical fluid dynamics. He has a PhD in mathematics from New York University and taught previously at the Massachusetts Institute of Technology.

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