

**STEPHEN G.
POWELL**

**KENNETH R.
BAKER**

MANAGEMENT SCIENCE

The ART of MODELING with SPREADSHEETS

The screenshot displays the Excel Risk Solver Platform interface for a portfolio optimization model. The 'Data Summary' section includes inputs for Expected Return (0.05), Standard Deviation (0.02), Risk Ceiling (0.0015), and Return Floor (0.035). The 'Calculations' section shows the resulting Expected Return (0.035) and Standard Deviation (0.015). The 'Front Office Model' section displays a table of asset returns and volatilities. The 'Data' section shows a table of asset returns and volatilities.

Asset	Expected Return	Standard Deviation	Correlation
Asset 1	0.05	0.02	0.00
Asset 2	0.05	0.02	0.00
Asset 3	0.05	0.02	0.00
Asset 4	0.05	0.02	0.00
Asset 5	0.05	0.02	0.00
Asset 6	0.05	0.02	0.00
Asset 7	0.05	0.02	0.00
Asset 8	0.05	0.02	0.00
Asset 9	0.05	0.02	0.00
Asset 10	0.05	0.02	0.00
Asset 11	0.05	0.02	0.00
Asset 12	0.05	0.02	0.00
Asset 13	0.05	0.02	0.00
Asset 14	0.05	0.02	0.00
Asset 15	0.05	0.02	0.00
Asset 16	0.05	0.02	0.00
Asset 17	0.05	0.02	0.00
Asset 18	0.05	0.02	0.00
Asset 19	0.05	0.02	0.00
Asset 20	0.05	0.02	0.00

Expected Return: 0.05
Standard Deviation: 0.02
Risk Ceiling: 0.0015
Return Floor: 0.035

Expected Return: 0.035
Standard Deviation: 0.015

Front Office Model

Asset	Expected Return	Standard Deviation	Correlation
Asset 1	0.05	0.02	0.00
Asset 2	0.05	0.02	0.00
Asset 3	0.05	0.02	0.00
Asset 4	0.05	0.02	0.00
Asset 5	0.05	0.02	0.00
Asset 6	0.05	0.02	0.00
Asset 7	0.05	0.02	0.00
Asset 8	0.05	0.02	0.00
Asset 9	0.05	0.02	0.00
Asset 10	0.05	0.02	0.00
Asset 11	0.05	0.02	0.00
Asset 12	0.05	0.02	0.00
Asset 13	0.05	0.02	0.00
Asset 14	0.05	0.02	0.00
Asset 15	0.05	0.02	0.00
Asset 16	0.05	0.02	0.00
Asset 17	0.05	0.02	0.00
Asset 18	0.05	0.02	0.00
Asset 19	0.05	0.02	0.00
Asset 20	0.05	0.02	0.00

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Asset 10	0.05	0.02	0.00
Asset 11	0.05	0.02	0.00
Asset 12	0.05	0.02	0.00
Asset 13	0.05	0.02	0.00
Asset 14	0.05	0.02	0.00
Asset 15	0.05	0.02	0.00
Asset 16	0.05	0.02	0.00
Asset 17	0.05	0.02	0.00
Asset 18	0.05	0.02	0.00
Asset 19	0.05	0.02	0.00
Asset 20	0.05	0.02	0.00

Expected Return: 0.05
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Asset 9	0.05	0.02	0.00
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Asset 11	0.05	0.02	0.00
Asset 12	0.05	0.02	0.00

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Jessica J Manson



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