

# Problem Set 1

## 180.616b

1. **Portfolio Choice with CRRA Utility.** In the programming language to which you have been assigned, reproduce the figures produced by the Mathematica notebook that generates the figures for **Portfolio-CRRA**. (Note: The assignment is NOT just to generate the figures in the handout; it is to generate ALL the figures that are generated in the Mathematica notebook `doAll.nb`). Your solutions will be graded not just on whether you manage to produce the figures correctly but by how well your solutions satisfy the principles of Software Carpentry:

<http://software-carpentry.org/blog/2012/10/best-practices-for-scientific-computing.html>

## References