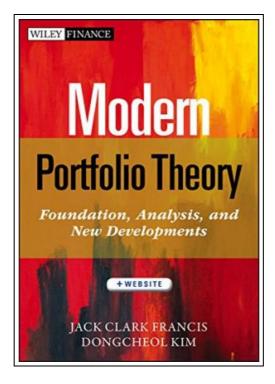
# Modern Portfolio Theory: Foundations, Analysis, and New Developments + Website (Hardback)



Filesize: 4.09 MB

# Reviews

This published publication is fantastic. it had been writtern very perfectly and useful. Once you begin to read the book, it is extremely difficult to leave it before concluding.

(Junius Herman)

# MODERN PORTFOLIO THEORY: FOUNDATIONS, ANALYSIS, AND NEW DEVELOPMENTS + WEBSITE (HARDBACK)



John Wiley & Sons Inc, United States, 2013. Hardback. Condition: New. 1. Auflage. Language: English. Brand new Book. A through guide covering Modern Portfolio Theory as well as the recent developments surrounding it Modern portfolio theory (MPT), which originated with Harry Markowitz's seminal paper "Portfolio Selection" in 1952, has stood the test of time and continues to be the intellectual foundation for real-world portfolio management. This book presents a comprehensive picture of MPT in a manner that can be effectively used by financial practitioners and understood by students. Modern Portfolio Theory provides a summary of the important findings from all of the financial research done since MPT was created and presents all the MPT formulas and models using one consistent set of mathematical symbols. Opening with an informative introduction to the concepts of probability and utility theory, it quickly moves on to discuss Markowitz's seminal work on the topic with a thorough explanation of the underlying mathematics.\* Analyzes portfolios of all sizes and types, shows how the advanced findings and formulas are derived, and offers a concise and comprehensive review of MPT literature \* Addresses logical extensions to Markowitz's work, including the Capital Asset Pricing Model, Arbitrage Pricing Theory, portfolio ranking models, and performance attribution \* Considers stock market developments like decimalization, high frequency trading, and algorithmic trading, and reveals how they align with MPT \* Companion Website contains Excel spreadsheets that allow you to compute and graph Markowitz efficient frontiers with riskless and risky assets If you want to gain a complete understanding of modern portfolio theory this is the book you need to read.



Read Modern Portfolio Theory: Foundations, Analysis, and New Developments + Website (Hardback) Online

Download PDF Modern Portfolio Theory: Foundations, Analysis, and New Developments + Website (Hardback)

## Other Books



#### **Bayesian Biostatistics (Hardback)**

John Wiley & Sons Inc, United States, 2012. Hardback. Condition: New. 1. Auflage. Language: English. Brand new Book. The growth of biostatistics has been phenomenal in recent years and has been marked by considerable technical...

Read Bool

**»** 



## Get into UK Medical School For Dummies (Paperback)

John Wiley & Sons Inc, United States, 2012. Paperback. Condition: New. 1. Auflage. Language: English. Brand new Book. Get the book and get into medical school. Sound simple? Well, it isn't. But Get into UK...

Read Book

>>



## Fundamentals of Fire Phenomena (Hardback)

John Wiley & Sons Inc, United States, 2006. Hardback. Condition: New. 1. Auflage. Language: English. Brand new Book. Understanding fire dynamics and combustion is essential in fire safety engineering and in fire science curricula. Engineers...

Read Bool

>>



## How to Read Gardens: A Crash Course in Garden Appreciation (Paperback)

Bloomsbury Publishing PLC, United Kingdom, 2010. Paperback. Condition: New. Language: English. Brand new Book. Garden visiting has never been more popular but not many of us understand what we are looking at when strolling through...

Read Book

\*



## Asset Pricing Theory (Hardback)

Princeton University Press, United States, 2009. Hardback. Condition: New. Language: English. Brand new Book. Asset Pricing Theory is an advanced textbook for doctoral students and researchers that offers a modern introduction to the theoretical and...

Read Book

**»**