UNIVERSIDADE ABERTA

IMPACTO DA VOLATILIDADE NA OTIMIZAÇÃO DE PORTFOLIOS FINANCEIROS

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Mestrado em Estatística, Matemática e Computação
Ramo Estatística Computacional

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Professor Doutor Amílcar Manuel do Rosário Oliveira

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Resumo

Abstract

Dedicado a minha esposa

Agradecimentos

Índice

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Simbologia e notações

x

Introdução

You can label chapter and section titles using `{#label}` after them, e.g., we can reference Chapter . If you do not manually label them, there will be automatic labels anyway, e.g., Chapter **??**.

Figures and tables(Cryer & Chan, 2008) with captions will be placed in `figure` and `table` environments, respectively(Rankovic et al., 2016)

```
par(mar = c(4, 4, .1, .1))
plot(pressure, type = 'b', pch = 19)
```

Reference a figure by its code chunk(Bertsimasa et al., 1965) label with the `fig:` prefix, e.g., see Figure 1. Similarly, you can reference tables(Salgado, 2011) generated from `knitr::kable()`, e.g., see Table 1.

```
knitr::kable(
  head(iris, 20), caption = 'Here is a nice table!',
  booktabs = TRUE
)
```

You can write citations,(Engle & Patton, 2001) too. For example, we are using the **bookdown** package (Xie, 2020) in this sample book,(Markowitz, 1952) which was built on top of R Markdown and **knitr** (Rockafellar & Uryasev, 2000).

Tabela 1: Here is a nice table!

Sepal.Length	Sepal.Width	Petal.Length	Petal.Width	Species
5.1	3.5	1.4	0.2	setosa
4.9	3.0	1.4	0.2	setosa
4.7	3.2	1.3	0.2	setosa
4.6	3.1	1.5	0.2	setosa
5.0	3.6	1.4	0.2	setosa
5.4	3.9	1.7	0.4	setosa
4.6	3.4	1.4	0.3	setosa
5.0	3.4	1.5	0.2	setosa
4.4	2.9	1.4	0.2	setosa
4.9	3.1	1.5	0.1	setosa
5.4	3.7	1.5	0.2	setosa
4.8	3.4	1.6	0.2	setosa
4.8	3.0	1.4	0.1	setosa
4.3	3.0	1.1	0.1	setosa
5.8	4.0	1.2	0.2	setosa
5.7	4.4	1.5	0.4	setosa
5.4	3.9	1.3	0.4	setosa
5.1	3.5	1.4	0.3	setosa
5.7	3.8	1.7	0.3	setosa
5.1	3.8	1.5	0.3	setosa

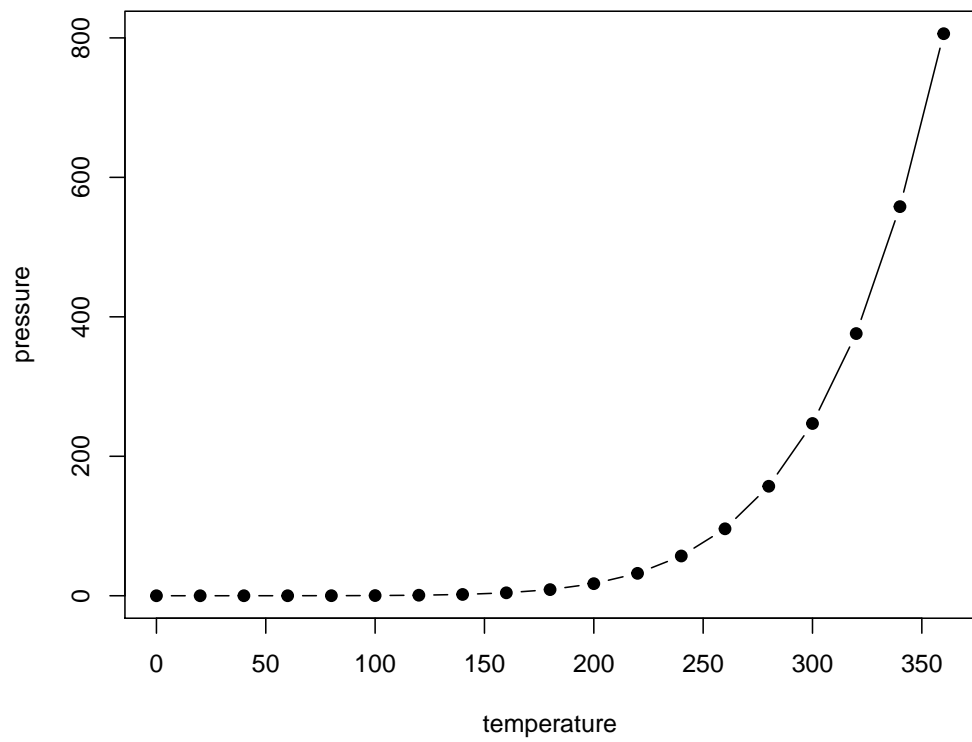Figura 1: Here is a nice figure!

Capítulo 1

Modelação Estatística na Otimização de Portfólios

Here is a review of existing methods.

Capítulo 2

Pacotes do R para análise

We describe our methods in this chapter.

Capítulo 3

Aplicação a dados do modelo

Some *significant* applications are demonstrated in this chapter.

3.1   Example one

3.2   Example two

Conclusão

We have finished a nice book.

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