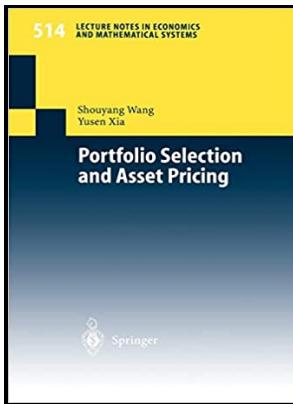


# Portfolio selection and asset pricing

## Springer - Summary: security pricing and portfolio selection



Description: -

- Portfolio management -- Mathematical models  
Investments -- Mathematical models  
Portfolio selection and asset pricing

-  
514  
Lecture notes in economics and mathematical systems, Portfolio selection and asset pricing  
Notes: Includes bibliographical references (p. [177]-192) and indexes.  
This edition was published in 2002



Filesize: 48.36 MB

Tags: #Business #Case #Studies #& #Business #Publications

### Portfolio Selection and Asset Pricing

In the context of determining an optimal portfolio to recommend to two hypothetical investors, this structured analysis leads students through a series of steps examining return data for three stocks. In this summary, you can also learn how to optimize a portfolio through the Index Model. The analysis then explores stock betas as a measure of risk and the statistical properties of those betas.

### Summary: security pricing and portfolio selection

### Portfolio Selection and Asset Pricing

### Portfolio Selection and Asset Pricing Models on JSTOR

Product Overview In the context of determining an optimal portfolio to recommend to two hypothetical investors, this structured analysis leads students through a series of steps examining return data for three stocks. Finance theory can be used to form informative prior beliefs in financial decision making.

### Portfolio Selection and Asset Pricing

The growth optimal portfolio is shown to be a central object in a market model.

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## Related Books

- [History of scholarship - a selection of papers from the Seminar on the History of Scholarship held at the Grolier Club and its exhibitions held from time to time - an address by Ruth Shepard Granniss, October 2010](#)
- [Mathematics without numbers - towards a modal-structural interpretation](#)
- [En famille. - Illus. de Lanos](#)
- [America, lost & found](#)