

Portfolio selection and asset pricing

Springer - Portfolio Selection and the Capital Asset Pricing Model



Description: -

- Portfolio management -- Mathematical models

Investments -- Mathematical modelsPortfolio 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.

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Portfolio selection and asset pricing under a benchmark approach

The analysis first explores the effects of portfolio formation on returns and volatility.

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The analysis first explores the effects of portfolio formation on returns and volatility. Summary Summary: Security Pricing and Portfolio Selection This summary starts with explaining the market environment in detail. 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.

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JSTOR provides a digital archive of the print version of The Journal of Finance. The first chapter surveys ideas and principles of modeling the investment decision process of economic agents. This software is to accompany the case.

Portfolio selection and asset pricing under a benchmark approach

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. Sample evidence on home bias and value and size effects is evaluated from an asset-allocation perspective. By choosing the drift of the discounted growth optimal portfolio as parameter process, one obtains a realistic theoretical market dynamics.

Portfolio Selection and Asset Pricingâ€”Three

A three-parameter normative portfolio analysis that allows short sales restrictions is developed. Among all those research fruits, the most important is the capital asset pricing model CAPM proposed by Sharpe in 1964.

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