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Arbitrage - Investopedia

Arbitrage on Financial Markets. For arbitrage in the stock market itself, there is a class of assets known as Index Funds which are basically stocks which are designed to emulate the performance of a stock market index. An example of such an index is a Diamond (AMEX: DIA) which mimics the

4DA37717AF4C3B71DFBD58888E6C14FC

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Robert Dubil is the author of An Arbitrage Guide to Financial Markets (3.33 avg rating, 9 ratings, 0 reviews, published 2004) and Financial Engineering a...

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ries lead in different directions: Black–Scholes arbitrage pricing of options and other derivative securities on the one hand, and Markowitz portfolio optimisa-tion and the Capital Asset Pricing Model on the other hand. Models based on the principle of no arbitrage can also be developed to study interest rates and their term structure.

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