

The Markowitz Portfolio Theory

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insure that the actual yield of the portfolio will be almost the same as the expected yield.⁵ This rule is a special case of the expected returns-variance of returns rule (to be presented below). It assumes that there is a portfolio which gives both maximum expected return and minimum variance, and it commends this portfolio ...

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Markowitz Mean-Variance Portfolio Theory 1. Portfolio Return Rates An investment instrument that can be bought and sold is often called an asset. Suppose we purchase an asset for x_0 ...

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PORTFOLIO SELECTION* HARRY MARKOWITZ ... The Theory of Investment Value (Cambridge, Mass.: Harvard University Press, 1938), pp. 55-75. 2. J. R. Hicks, Value and Capital (New York: Oxford University Press, 1939), p. 126. Hicks applies the rule to a firm rather than a portfolio...

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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 ...

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For each problem class, after introducing the relevant theory (optimality conditions, duality, etc.) and efficient solution methods, we discuss several problems of mathematical nance that can be modeled within this problem class. In addition to classical and well-known models such as Markowitz...