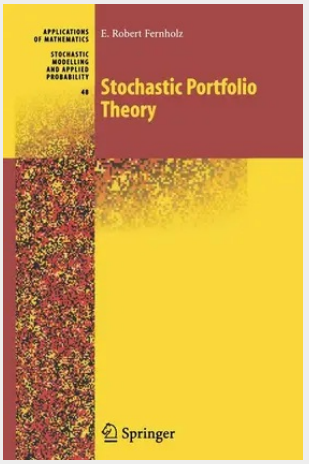
Fernholz

Stochastic Portfolio Theory

Stochastic portfolio theory is a mathematical methodology for constructing stock portfolios and for analyzing the effects induced on the behavior of these portfolios by changes in the distribution of capital in the market.
Stochastic portfolio theory has both theoretical and practical applications: as a theoretical tool it can be used to construct examples of theoretical portfolios with specified characteristics and to determine the distributional component of portfolio return. On a practical level, stochastic portfolio theory has been the basis for strategies used for over a decade by the institutional equity manager INTECH, where the author has served as chief investment officer.
This book is an introduction to stochastic portfolio theory for investment professionals and for students of mathematical finance. Each chapter includes a number of problems of varying levels of difficulty and a brief summary of the principal results of the chapter, without proofs.

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96,29 €
89,99 € (zzgl. MwSt.)

Lieferfrist: bis zu 10 Tage

Artikelnummer: 9780387954059
Medium: Buch
ISBN: 978-0-387-95405-9
Verlag: Springer
Erscheinungstermin: 12.04.2002
Sprache(n): Englisch
Auflage: 1. Auflage 2002
Serie: Stochastic Modelling and Applied Probability
Produktform: Gebunden
Gewicht: 1000 g
Seiten: 178
Format (B x H): 160 x 241 mm

Kundenservice Verlag Dr. Otto Schmidt KG
Neumannstraße 10, 40235 Düsseldorf | kundenservice@otto-schmidt.de | 0221-93738-997 (Inland)