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MARKOWITZ PORTFOLIO SELECTION UND ESTIMATION RISK



Grin Verlag. Paperback. Condition: New. 68 pages. Dimensions: 8.0in. x 5.8in. x 0.2in. Forschungsarbeit aus dem Jahr 2007 im Fachbereich BWL - Bank, Brse, Versicherung, Ludwig-Maximilians-Universitt Mnchen (Finance and Banking), 9 Quellen im Literaturverzeichnis, Sprache: Deutsch, Anmerkungen: Inklusive notwendigem Matlab-Code fr die Simulation der Portfolios , Abstract: Diese Arbeit beschftigt sich mit dem Einfluss von Strgren bzgl. der zu schtzenden Inputparameter der Markowitz-Portfolio-Selektion. Dabei wird simulativ deren Auswirkung auf den erwarteten Return ermittelt. Ferner ermittelt der beiliegende Matlabcode auch optimale Portfolien,...

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