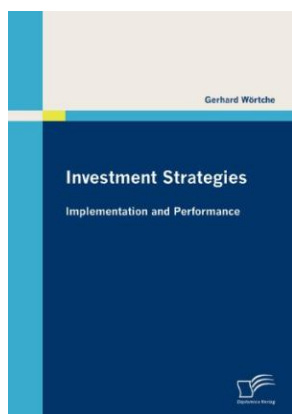


Read PDF

INVESTMENT STRATEGIES: IMPLEMENTATION AND PERFORMANCE



Diplomica Verlag Mai 2010, 2010. Taschenbuch. Book Condition: Neu. 270x190x5 mm. Neuware - This book analyzes several investment strategies that are applied to an international equity portfolio. The evaluated strategies are: the Simple Crossover Moving Average, the Equally Weighted Portfolio, the Minimum Variance Portfolio, the Certainty Equivalent Tangency Portfolio, the James Stein Estimator and the Black Litterman Model. Besides the applied methodology part which demonstrates how to implement the considered strategies, the empirical section shows from the viewpoint of a...

Read PDF Investment Strategies: Implementation and Performance

- Authored by Gerhard Wörtche
- Released at 2010



Filesize: 8.02 MB

Reviews

This type of ebook is almost everything and taught me to seeking ahead of time plus more. it absolutely was writtern really perfectly and beneficial. I am quickly could get a satisfaction of looking at a created book.

-- **Prof. Jensen Crona**

This ebook might be worthy of a read through, and a lot better than other. I actually have go through and i am sure that i am going to going to go through once more again in the future. I am quickly could get a delight of reading through a published ebook.

-- **Dr. Dorothy Daniel**

I actually started looking over this publication. It is really simplified but surprises within the 50 % in the ebook. It is extremely difficult to leave it before concluding, once you begin to read the book.

-- **Myah VonRueden**