عنوان مقاله:

An Extended Efficient Frontier Method: A Resource Allocation Application

محل انتشار:

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خلاصه مقاله:

One of the primary assumptions on traditional efficient frontier is the unique duration of return for each risky asset in portfolio. This often, makes the problem somewhat impractical since many assets have different life cycles for their return. This paper presents an extended efficient frontier method where all risky assets have different life cycles. The primary assumption of the proposed method of this paper is that all n different assets are normally distributed with .known mean and variance. The implementation of the algorithm is presented by some practical examples

کلمات کلیدی:

Quadratic Programming, Efficient Frontier, Investment

لینک ثابت مقاله در پایگاه سیویلیکا: