



Modern Portfolio Theory, + Website: Foundations, Analysis, and New Developments

Jack Clark Francis, Dongcheol Kim

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A through guide covering Modern Portfolio Theory as well as the recent developments surrounding it

Modern portfolio theory (MPT), which originated with Harry Markowitz's seminal paper "Portfolio Selection" in 1952, has stood the test of time and continues to be the intellectual foundation for real-world portfolio management. This book presents a comprehensive picture of MPT in a manner that can be effectively used by financial practitioners and understood by students.

Modern Portfolio Theory provides a summary of the important findings from all of the financial research done since MPT was created and presents all the MPT formulas and models using one consistent set of mathematical symbols. Opening with an informative introduction to the concepts of probability and utility theory, it quickly moves on to discuss Markowitz's seminal work on the topic with a thorough explanation of the underlying mathematics.

- Analyzes portfolios of all sizes and types, shows how the advanced findings and formulas are derived, and offers a concise and comprehensive review of MPT literature
- Addresses logical extensions to Markowitz's work, including the Capital Asset Pricing Model, Arbitrage Pricing Theory, portfolio ranking models, and performance attribution
- Considers stock market developments like decimalization, high frequency trading, and algorithmic trading, and reveals how they align with MPT
- Companion Website contains Excel spreadsheets that allow you to compute and graph Markowitz efficient frontiers with riskless and risky assets

If you want to gain a complete understanding of modern portfolio theory this is the book you need to read.

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