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More recently, measures of risk such as the value at risk or the expected shortfall have found supporters in the financial community These measures emphasize the potential downside of an allocation more than its potential ben-efits Therefore, they are better suited to handle asset allocation in modern, highly asymmetrical markets

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1 Univariate statistics - Advanced Risk and Portfolio ...

copyrighted material: Attilio Meucci - Risk and Asset Allocation - Springer 4 1 Univariate statistics The stochastic features of the different possible measurements of a ran-dom variable Xcan be described in terms of a distribution A distribution is characterized by a space of events E and a probability P The unknown outcome x of the measurement of X corresponds to one specific event

B Functional Analysis - Advanced Risk and Portfolio ...

copyrighted material: Attilio Meucci - Risk and Asset Allocation - Springer B1 Vector space 489 A set of functions are linearly independent if the parallelotope they gen-erate is non-degenerate, ie if no function can be expressed as a linear com-bination of the others Using the analogies of Table B4 we can generalize the definition of inner product given in (A5) and endow our space of

Optimal asset allocation for sovereign wealth funds - Springer

Optimal asset allocation for sovereign wealth funds Received (in revised form): 29th April, 2008 Andreas Gintschel is an executive director at the investment banking arm of JPMorgan, advising European pension funds and insurance companies on strategic issues related to risk and capital management and asset management Previously, he held

A Note on the Valuation of Asset Management Firms

Journals and is author/editor of 8 books on quantitative asset management for Risk, Springer and Oxford University Press EDHEC is one of the top

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Mr Meucci is the author of "Risk and Asset Allocation" - Springer and numerous publications in practitioners and academic journals In addition to the ARPM Bootcamp®, he taught at Columbia-IEOR, NYU-Courant, and Bocconi University Mr Meucci earned a BA summa cum laude in Physics from the University of Milan, an MA in Economics from Bocconi University, a PhD in Mathematics from the

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Simulations with exact means and covariances

Risk and asset allocation Springer Meucci A, 2006 Beyond Black-Litterman in practice: a five-step recipe to input views on non-normal markets Risk September,pages114-119 Meucci A, 2008 Fully flexible views: theory and practice Risk October,pages97-102,available atsymmyscom > Research > Working Papers Meucci A, Y Gan, A Lazanas and B Phelps

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various optimization criteria and risk constraints including, but not limited to, Markowitz's mean-variance optimization and Merton's utility maximization The following is a tentative sequence of topics: Review of concepts in probability Review of mean-variance optimization Multiperiod discrete time trading strategies

Incorporating Estimation Error into Optimal Consumption ...

2 If one of the assets is the bank account process, which is instantaneously risk-free, then it can be taken to be one of the mutual funds 3 The solution of the optimal consumption and portfolio allocation problem does require the absence of (unlimited) arbitrage opportunities for its solution, however