Robust Equity Portfolio Management + Website. Formulations, Implementations, and Properties using MATLAB. Frank J. Fabozzi Series

Description: A COMPREHENSIVE REVIEW OF ROBUST PORTFOLIO OPTIMIZATION

Robust Equity Portfolio Management offers one-of-a-kind coverage that makes the highly complex and mathematically difficult practice of robust portfolio optimization accessible and easy to implement. With the academic thoroughness and hands-on applicability books in the Fabozzi Series are known for, this complete guide takes you on a dynamic course to master robust portfolio optimization and use it to significantly reduce portfolio risk and resolve the sensitivity issue of the traditional Markowitz mean-variance model. Develop your skills on the accompanying website where you can safely apply what you learned and experiment with constructing robust portfolios for equity portfolio management. This groundbreaking book:

- Introduces the mean-variance model, discusses its shortcomings, and explains common approaches for increasing the robustness of portfolios
- Contains an overview of optimization and details the steps involved in formulating a robust portfolio optimization problem
- Focuses on analyzing robust portfolios constructed from robust portfolio optimization by identifying attributes and summarizing performances

Robust Equity Portfolio Management prepares you to solve all possible uncertainties, which is a good strategy in any market.

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