

1. Record Nr.	UNINA9910458915603321
Autore	Wortche Gerhard
Titolo	Investment strategies [[electronic resource]] : implementation and performance // Gerhard Wortche
Pubbl/distr/stampa	Hamburg, : Diplomica Verlag, 2010
ISBN	3-8366-4014-7
Descrizione fisica	1 online resource (75 p.)
Disciplina	332.63/24 332.6324
Soggetti	Investments Electronic books.
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Title from cover.
Nota di bibliografia	Includes bibliographical references.
Nota di contenuto	Investment Strategies; Abstract; Content; List of Figures; List of Tables; Abbreviations; 1 Introduction; 2 Modern Portfolio Theory; 3 Applied Methodology; 4 Empirical Results; 5 Conclusion and Further Research; Appendix; References; The Author
Sommario/riassunto	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 European investor whether the final performance parameters are mainly due to returns of foreign markets or thro