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Descrizione fisica	1 online resource (276 pages)
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Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Portfolio Size, Weights and Entropy-based Diversification -- Modern Portfolio Theory and Diversification -- Naive Portfolio Diversification -- Risk-budgeting and Risk-based Portfolios -- Factor Models and Portfolio Diversification -- Non-normal Return Distributions, Multiperiod Models and Time Diversification -- Portfolio Diversification in Practice.
Sommario/riassunto	Portfolio Diversification provides an update on the practice of combining several risky investments in a portfolio with the goal of reducing the portfolio's overall risk. In this book, readers will find a comprehensive introduction and analysis of various dimensions of portfolio diversification (assets, maturities, industries, countries, etc.), along with time diversification strategies (long term vs. short term diversification) and diversification using other risk measures than variance. Several tools to quantify and implement optimal diversification are discussed and illustrated.--