1. Record Nr. UNINA9910788944803321

Autore	De Brouwer Philippe
Titolo	Maslowian portfolio theory / / by Philippe J.S. De Brouwer
Pubbl/distr/stampa	Brussels, Belgium : , : Vrije Universiteit Brussel, , 2011 ©2011
Descrizione fisica	1 online resource (313 p.)
Collana	Doctorate in Applied Economics: Business Engineer
Disciplina	332.6
Soggetti	Portfolio management Asset allocation
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references and indexes.
Nota di contenuto	""Preface""; ""Acknowledgments""; ""Table of Contents""; ""List of Figures""; ""List of Tables""; ""Nomenclature""; ""Introduction""; ""About the Content of the Work""; ""About the Organization of This Dissertation""; ""Original Theses""; ""Main Original Thesis""; ""Secondary Original Thesis""; ""Additional Original Theses""; ""Publications by the Author""; ""Refereed Publications""; ""Theses, Technical Reports""; ""Other Publications""; ""I The Starters: Existing Literature""; ""Portfolio Selection""; ""Introduction""; ""Chronological Overview""; ""Homo Rationalis: XVII - XIXth Century"" ""Behavioural Evidence and Thinking: 1750 till 1950""""Rational Portfolio Theories (1950's and 1960's)""; ""Upcoming challengers from Psychology: the 1970's and the early 1980's""; ""First Signs of Acceptance for Behavioural Finance: 1985""; ""Towards Acceptance of Behavioural Finance Among Scholars (1985 - 2000)""; ""2002: an Excellent Behavioural Finance Year""; ""Efforts to Bring the Major Paradigms Closer to Each Other""; ""An Interpretation of the Milestones""; ""Open Questions and Remaining Paradoxes""; ""Financial Risk""; ""Introduction""; ""A Risk Metric Relative to an Investment Target"" ""Value at Risk (VaR)""""Coherent Risk Measures""; ""The Definition of Coherent Risk Measures""; ""How Much Coherence is Coherent?""; ""Expected Shortfall""; ""Alternatives for ES""; ""II The Main Courses: New Theories""; ""Maslowian Portfolio Theory a€? (MaPT)""; ""Introduction"";

""The Different Need Levels""; ""Physiological level""; ""Safety needs""; ""Love needs""; ""Esteem needs""; ""Need for self-actualisation""; ""Preliminary Results and Further Research""; ""Risk profiles""; ""From a descriptive portfolio theory to a normative one""; ""Similar or a More Refined Theory than BPT?""
""Conclusion""""Target Oriented Investment Advice (TOIA)""; ""Filling up the Pyramid""; ""Target Oriented Investment Advice""; ""Level Specific Advice: Portfolio Genesis""; ""Level 1: Physiological Needs""; ""Level 2: Safety Needs""; ""Level 3: Love/belonging Needs""; ""Level 4: Esteem Needs""; ""Level 5: Need for Self-Actualisation""; ""Portfolio Optimization""; ""A Mathematical Formulation of TOIA""; ""Proposition of a Simple Bottom Up Method""; ""The General Principles of the Method""; ""Portfolio Selection for Each Sub-Portfolio""; ""Estimation of the Necessary Parameters""
""Return""""Covariance Matrix""; ""the probability level alpha""; ""Maximum level of Expected Shortfall""; ""The parameters of a composite portfolio""; ""Multiple Investment Horizons""; ""Example: the Normal Distribution""; ""The Results: Some Examples""; ""Example: Investment Problem 0: Isolated Investment""; ""Example: Investment Problem 1: Single Investment During Time T""; ""Example: Investment Problem 2: saving""; ""Example: Investment Problem 3: complex case""; ""Example: Investment Problem 4: retirement""; ""What if There Exists a Non-Stochastic Asset""
""III The Deserts: Broadening the Scope""