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Titolo	Portfolio selection : efficient diversification of investments // Harry M. Markowitz
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Descrizione fisica	1 online resource (368 p.) : illustrations
Collana	Cowles foundation for research in economics. Monograph ; ; 16
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Soggetti	Finance - United States - History Investment analysis Investments Portfolio management Stocks
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Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Front matter -- Contents -- Preface to the Second Printing -- Preface -- 1. Introduction -- 2. Illustrative Portfolio Analyses -- 3. Averages and Expected Values -- 4. Standard Deviations and Variances -- 5. Investment in Large Numbers of Securities -- 6. Return in The Long Run -- 7. Geometric Analysis of Efficient Sets -- 8. Derivation of E, V Efficient Portfolios -- 9. The Semi-Variance -- 10. The Expected Utility Maxim -- 11. Utility Analysis Over Time -- 12. Probability Beliefs -- 13. Applications to Portfolio Selection -- Bibliography -- A. The Computation of Efficient Sets -- B. A Simplex Method for Portfolio Selection -- C. Alternative Axiom Systems for Expected Utility -- Index -- Cowles Foundation Monographs
Sommario/riassunto	Applies modern techniques of analysis and computation to the problem of finding combinations of securities that best meet the needs of the private institutional investor. Written primarily with the nonmathematician in mind, although it contains mathematical development of the subject in appendixes.