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Nota di contenuto	Financial Modeling of the Equity Market; Contents; Preface; Acknowledgments; About the Authors; Chapter 1: Introduction; HISTORICAL PERSPECTIVE ON THE FINANCIAL MODELING OF THE EQUITY MARKET; CENTRAL THEMES OF THE BOOK; ORGANIZATION OF THE BOOK; Part I: Portfolio Allocation: Classical Theory and Modern Extensions; Chapter 2: Mean-Variance Analysis and Modern Portfolio Theory; THE BENEFITS OF DIVERSIFICATION; MEAN-VARIANCE ANALYSIS: OVERVIEW; CLASSICAL FRAMEWORK FOR MEAN-VARIANCE OPTIMIZATION; THE CAPITAL MARKET LINE; SELECTION OF THE OPTIMAL PORTFOLIO WHEN THERE IS A RISK-FREE ASSET MORE ON UTILITY FUNCTIONS: A GENERAL FRAMEWORK FOR PORTFOLIO CHOICESUMMARY; Chapter 3: Transaction and Trading

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Sommario/riassunto

An inside look at modern approaches to modeling equity portfolios Financial Modeling of the Equity Market is the most comprehensive, up-to-date guide to modeling equity portfolios. The book is intended for a wide range of quantitative analysts, practitioners, and students of finance. Without sacrificing mathematical rigor, it presents arguments in a concise and clear style with a wealth of real-world examples and practical simulations. This book presents all the major approaches to single-period return analysis, including modeling, estimation, and optimization issues. It
