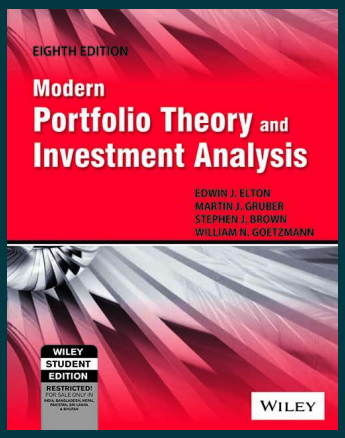
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# Modern Portfolio Theory and Investment Analysis, 8ed

By Edwin J. Elton, Martin J. Gruber, Stephen J. Brown, William N. Goetzmann

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## Description

An excellent resource for investors, this book examines the characteristics and analysis of individual securities as well as the theory and practice of optimally combining securities into portfolios. The majority of chapters have been revised or changed in this edition. A new chapter on behavioral finance has been added to explore the nature of individual decision making. A new chapter has also been added on forecasting expected returns, a key input to portfolio management. In addition, investors will find new material on value at risk and the use of simulation to enhance their understanding of the field.

## About the Author

**Edwin J. Elton, Martin J. Gruber, Stephen J. Brown, William N. Goetzmann**

Edwin J. Elton is Nomura Professor of Finance at the Stern School of Business of New York University. He has authored or coauthored eight books and more than 110 journal articles. He has been coeditor of the Journal of Finance. Professor Elton has been a member of the board of directors of the American Finance Association and an Associate Editor of Management Science. Professor Elton has served as a consultant for many major financial institutions. A compendium of articles by Professor Elton and Professor Gruber has recently been published in two volumes by MIT press. Professor Elton is a past president of the American Finance Association

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