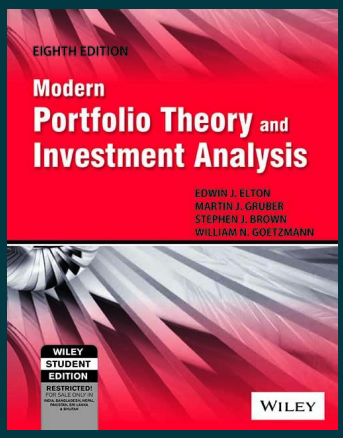
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Modern Portfolio Theory and Investment Analysis, 8ed

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

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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

Table of Contents

· Chapter 1. Introduction.

· Chapter 2. Financial Markets.

· Chapter 3. Financial Securities.

· Chapter 4. The Characteristics of the Opportunity Set Under Risk.

· Chapter 5. Delineating Efficient Portfolios.

· Chapter 6. Techniques for Calculating the Efficient Frontier.

· Chapter 7. The Correlation Structure of Security Returns: The Single-Index Model.

· Chapter 8. The Correlation Structure of Security Returns: Multi-Index Models and Grouping Techniques.

· Chapter 9. Simple Techniques for Determining the Efficient Frontier.

· Chapter 10. International Diversification.

· Chapter 11. Estimating Expected Returns.

· Chapter 12. How to Select Among the Portfolios in the Opportunity Set.

· Chapter 13. The Standard Capital Asset Pricing Model.

· Chapter 14. Alternative Forms of Capital Asset Pricing Models.

· Chapter 15. Empirical Tests of the CAPM Forms.

· Chapter 16. The Arbitrage Pricing Model and Its Empirical Relevance.

· Chapter 17. Efficient Markets.

· Chapter 18. Behavioral Finance, Investor Decision Making, and Asset Pricing.

· Chapter 19. Valuation Models.

· Chapter 20. Earnings Estimation.

· Chapter 21. Interest Rate Theory and the Pricing of Bonds.

· Chapter 22. The Management of Bond Portfolios.

· Chapter 23. Valuation and Uses of Options.

· Chapter 24. The Valuation and Uses of Financial Futures.

· Chapter 25. Evaluation of Portfolio Performance.

· Chapter 26. Evaluation of Security Analysis.

· Chapter 27. Portfolio Management Revisited.

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