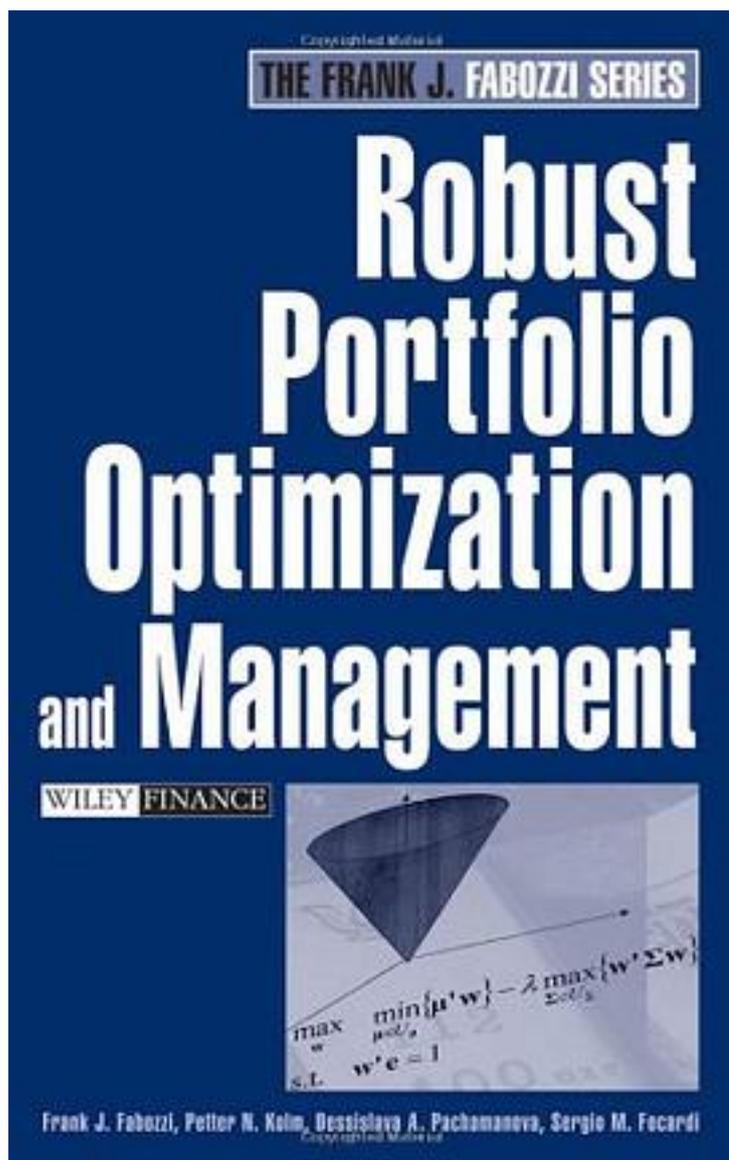


# Robust Portfolio Optimization and Management



[Robust Portfolio Optimization and Management\\_ 下载链接1](#)

著者:Frank J. Fabozzi

出版者:John Wiley & Sons

出版时间:2007-5-17

装帧:Hardcover

isbn:9780471921226

## Praise for Robust Portfolio Optimization and Management

"In the half century since Harry Markowitz introduced his elegant theory for selecting portfolios, investors and scholars have extended and refined its application to a wide range of real-world problems, culminating in the contents of this masterful book. Fabozzi, Kolm, Pachamanova, and Focardi deserve high praise for producing a technically rigorous yet remarkably accessible guide to the latest advances in portfolio construction."--Mark Kritzman, President and CEO, Windham Capital Management, LLC

"The topic of robust optimization (RO) has become 'hot' over the past several years, especially in real-world financial applications. This interest has been sparked, in part, by practitioners who implemented classical portfolio models for asset allocation without considering estimation and model robustness a part of their overall allocation methodology, and experienced poor performance. Anyone interested in these developments ought to own a copy of this book. The authors cover the recent developments of the RO area in an intuitive, easy-to-read manner, provide numerous examples, and discuss practical considerations. I highly recommend this book to finance professionals and students alike."--John M. Mulvey, Professor of Operations Research and Financial Engineering, Princeton University

作者介绍:

目录:

[Robust Portfolio Optimization and Management\\_下载链接1](#)

## 标签

金融

投资

portfolio

Optimization

交易

fabozzi

QuantEquity

Portfolio

评论

-----  
[Robust Portfolio Optimization and Management\\_下载链接1](#)

书评

-----  
[Robust Portfolio Optimization and Management\\_下载链接1](#)