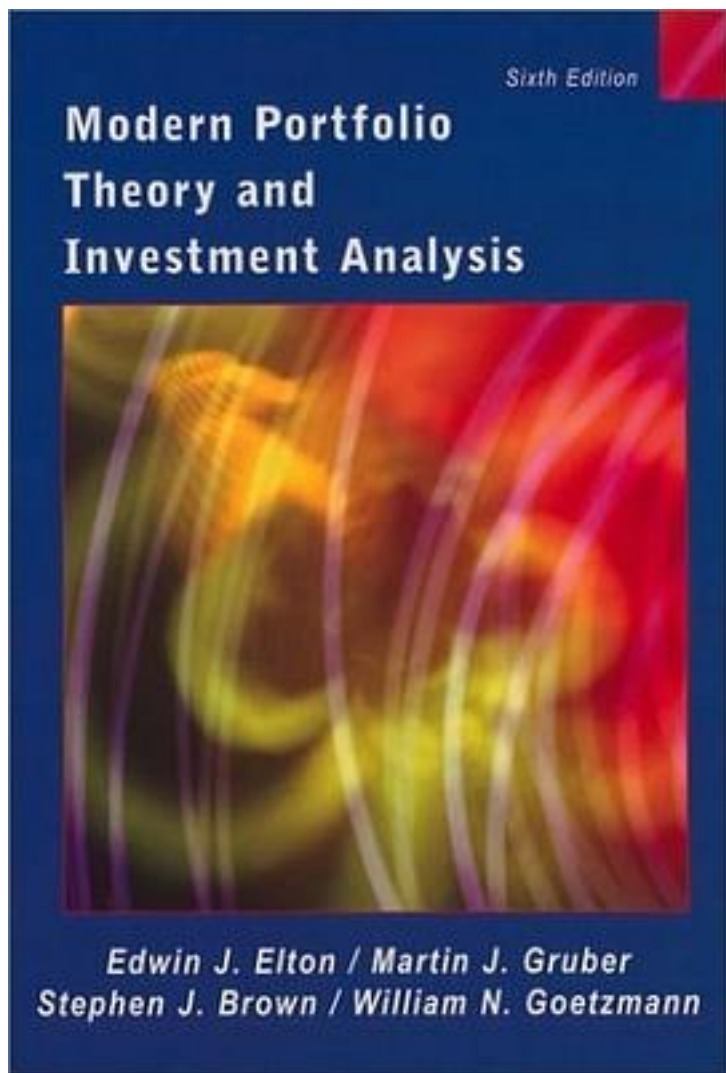


Modern Portfolio Theory and Investment Analysis



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An update of a definitive investment text, Modern Portfolio Theory is a comprehensive guide to asset allocation, portfolio optimization, asset pricing models, and securities analysis, with an emphasis on practical, empirical methodology and technique. The 8th edition of Modern Portfolio Theory has been updated with new developments in behavioral finance and choice theory, recent results in asset pricing models, new research on hedge funds and mutual funds, and novel approaches to optimization, including the liability framework and simulation methods for investment decision making and risk analysis.

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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 articles. These articles have appeared in journals such as The Journal of Finance, The Review of Financial Studies, Review of Economics and Statistics, Management Science, Journal of Financial Economics, Journal of Business, Oxford Economic Papers, and Journal of Financial and Quantitative Analysis. 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, a fellow of that association, a recipient of distinguished research award by the Eastern Finance Association and a recipient of the James Vertin award from the Financial Analyst Association.

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Stephen J. Brown is David S. Loeb Professor of Finance and Coordinator of undergraduate finance at the Leonard N. Stern School of Business, New York University. He has served as president of the Western Finance Association and on the board of directors of the American Finance Association, was a founding editor of The Review of Financial Studies, is a managing editor of the Journal of Financial and Quantitative Analysis, and has served on the editorial boards of The Journal of Finance, Pacific-Basin Finance Journal, and other journals. He has published numerous articles and four books on finance and economics-related areas. He has served as an expert witness for the U.S. Department of Justice and has testified on his research before a

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William N. Goetzmann is Edwin J. Beinecke Professor of Finance and Management Studies and director of the International center for Finance at the Yale School of Management. He is currently president of the Western Finance Association and has served on the board of directors of the American Finance Association. His published research topics include global investing, forecasting stock markets, selecting mutual fund manager, housing as investment, and the risk and return of art. Professor Goetzmann has a background in arts and media management. As a documentary filmmaker, he has written and coproduced programs for Nova and the American Masters series, including a profile of the artist Thomas Eakins. A former director of Denver's Museum of Western Art, Professor Goetzmann coauthored the award-winning book *The West of the Imagination*.

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评论

语言简洁易懂条理清晰蛮好的

好一般

推导都挺清楚完整的，适合数学渣。。。不过第8、9章那里的逻辑初学者理解起来可能有点困难，如果调整一下说不定会更好。配合CPA财管那本一起看挺好的。。。

算是一个很general的讲解吧，挺适合自学的

反正就是越看越清楚就算是blackrock眼瞎要了我
我自己为了后半生的幸福也不应该去拖累人家组的智商

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书评

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