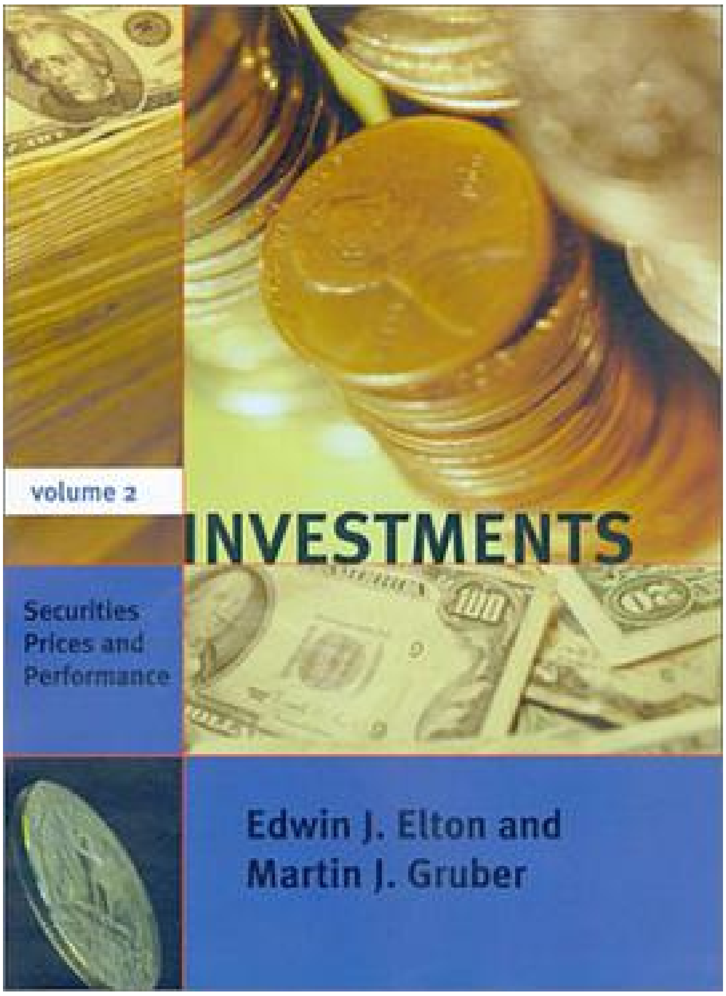
Investments, Vol. 2



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This collection of articles in investment and portfolio management spans the thirty-five-year collaborative effort of two key figures in finance. Each of the nine sections begins with an overview that introduces the main contributions of the pieces and traces the development of the field. Each volume contains a foreword by Nobel laureate Harry Markowitz.Volume I presents the authors' groundbreaking work on estimating the inputs to portfolio optimization, including the analysis of alternative structures such as single and multi-index models in forecasting correlations; portfolio maximization under alternative specifications for return structures; the impact of CAPM and APT in the investment process; and taxes and portfolio composition.Volume II covers the authors' work on analysts' expectations; performance evaluation of managed portfolios, including commodity, stock, and bond portfolios; survivorship bias and performance persistence; debt markets; and immunization and efficiency.

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