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SAMPLE KOVARIANZ-/KORRELATIONSMATRIZEN UND IHRE ROBUSTEN SCHÄTZER



GRIN Verlag Nov 2013, 2013. Taschenbuch. Book Condition: Neu. 211x149x5 mm. This item is printed on demand - Print on Demand Neuware - Studienarbeit aus dem Jahr 2004 im Fachbereich Mathematik - Angewandte Mathematik, Note: 2,7, Technische Universität München, 14 Quellen im Literaturverzeichnis, Sprache: Deutsch, Abstract: Seit der bahnbrechenden Arbeit von Markowitz, ist die Portfolio Theorie aus dem Asset Management nicht mehr wegzudenken. Wichtige Bestandteile seiner Theorie sind die erwartete Aktienrendite und das Risiko, das durch die Kovarianzmatrix ausgedrückt wird....

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