Bocconi

Università Commerciale Luigi Bocconi

Department of Decision Sciences

Statistics Seminar

Optimal Mean-Variance Portfolio Selection

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Thursday, 15th May
12:30pm Room 3-E4-SR03 Via Rontgen 1 Milano

Abstract

I will present a dynamic formulation of the mean-variance portfolio selection problem and discuss possible ways of solving it.

Joint work with J. L. Pedersen (Copenhagen)

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