

Modern portfolio theory and investment analysis

Deskripsi Lengkap: <https://lib.ui.ac.id/detail?id=20417437&lokasi=lokal>

Abstrak

An excellent resource for investors, *Modern Portfolio Theory and Investment Analysis, 9th Edition* examines the characteristics and analysis of individual securities as well as the theory and practice of optimally combining securities into portfolios. A chapter on behavioral finance is included, aimed to explore the nature of individual decision making. A chapter on forecasting expected returns, a key input to portfolio management, is also included. In addition, investors will find material on value at risk and the use of simulation to enhance their understanding of the field.