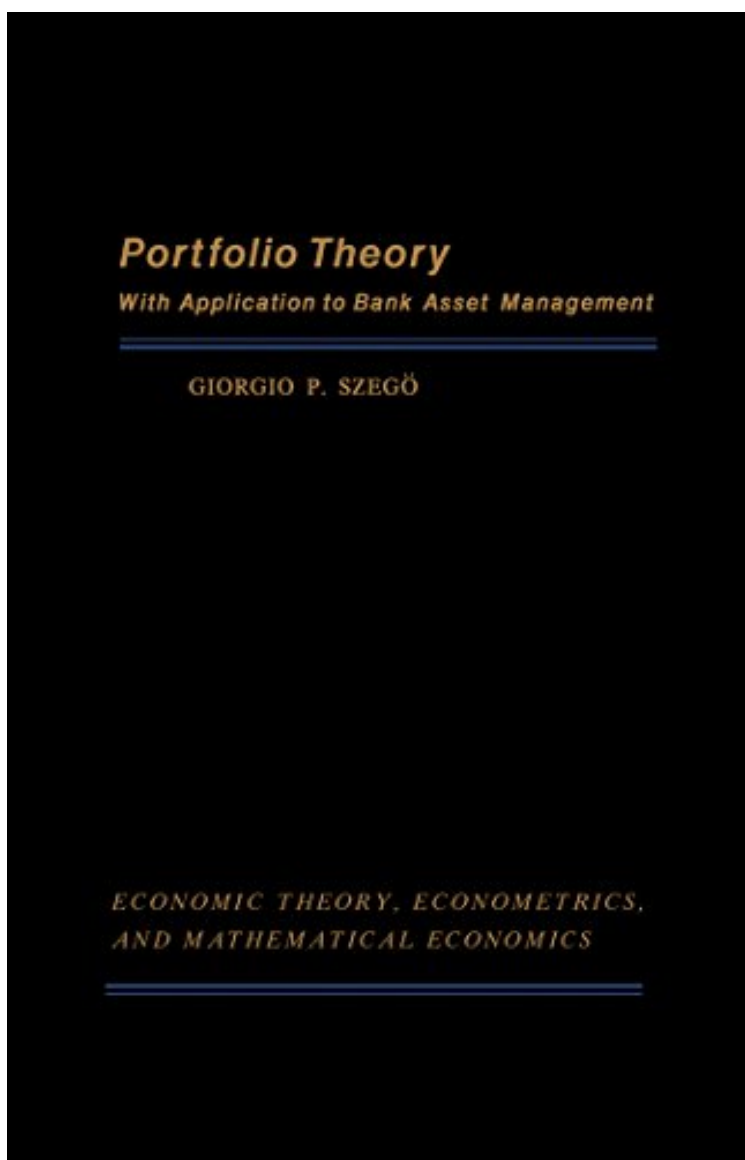




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## Portfolio Theory: With Application to Bank Asset Management (Economic Theory, Econometrics, and Mathematical Economics)

*Giorgio P. Szegö*;  
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Portfolio Theory: With Application to Bank Asset Management provides information pertinent to the fundamental aspects of the management of bank assets and liabilities. This book presents the mean-variance approach to obtain many analytical results and a complete insight into the portfolio selection problem. Organized into 16 chapters, this book begins with an overview of the formalization of decision-making under uncertainty. This text then presents the construction and complete analysis of a Markowitz-type portfolio selection model. Other chapters consider the problems of portfolio selection in an inflationary or multicurrency environment. This book discusses as well an approximate technique for constructing a diagonal model at the cost of increasing by one the number of investments and the number of constraints. The final chapter deals with the study of the portfolio selection problem and to the analysis of the properties of the efficient set of the mean variance criterion. This book is a valuable resource for economists.