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Modern portfolio theory and investment analysis — Monash

...
This portfolio is called "market portfolio." The optimal capital allocation lines comprised of aggregated expectations of all

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investors' and becomes one single "capital market line" (Elton, Gruber,...

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Patel, and Zeckhauser (1991) and Goetzmann and Ibbotson (1991) obtain far stronger results. The first study is limited to 165 equity 1 Some of this evidence is controversial in nature. See Elton et al. (1993) for a discussion of the Ippolito findings. 2 The commodity fund result applies to returns on funds. However, Elton, Gruber, and Rentzler

Survivorship Bias in Performance Studies

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References

William N. Goetzmann - Wikipedia

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William N. Goetzmann | Edwin J. Beinecke Professor of ... Elton, Gruber, Brown, and Goetzmann 25-2 Modern Portfolio Theory and Investment Analysis, 7th Edition Solutions To Text Problems: Chapter 25 Chapter 25: Problem 4 A fund ' s differential return, using beta as the measure of risk, is the fund ' s average return minus the return on a naïve portfolio, consisting of the market

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Morningstar Ratings and Mutual Fund Performance

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Brown and Goetzmann (1995) estimate survivor biases in their ten-year sample of mutual fund returns and find that nonsurvivors underperform the average fund in each of their last three years. Finally, Elton, Gruber and Blake (1996) study survivorship issues in the cohort of larger

MUTUAL FUND SURVIVORSHIP - NYU

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