El Departamento de estadística del ITAM

anuncia la siguiente sesión de

EL SEMINARIO ALEATORIO

que con el título

(Primera Plática)
Asset Allocation

impartirá

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ABSTRACT

The asset allocation decision is an important one for investment managers of pension plans, mutual funds and other financial institutions. The optimal decision will depend on the nature of the underlying assets and liabilities as well as the objective of the decision maker. In recent years many institutions have increasingly passed this decision down to the individual investor. We examine the extent to which modern finance provides useful tools to assist the investor in this decision. Markowitz showed how to solve the single period problem and Merton solved the multiperiod problem under very strong assumptions. In this talk we discuss some recent theoretical advances which lead to new approaches to this problem. In particular we will discuss how these approaches can be implemented.

Fecha: Jueves 4 de octubre
Hora: 13:00
Salón: Sala de Conferencias

(Segunda Plática)
Topics in Finance

Esta plática está especialmente orientada a los alumnos.

Fecha: Jueves 4 de octubre
Hora: 17:30
Salón: Sala de Conferencias

El Seminario Aleatorio está destinado tanto a profesores como a estudiantes, por lo que el Departamento de estadística agradece a los profesores que colaboren invitando a sus alumnos a estas sesiones.