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Modern Portfolio Theory (MPT) and the Capital Asset Pricing Model (CAPM) (FRM P1 2020 □ B1 □ Ch5)

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Why I Hate Modern Portfolio Theory  
Portfolio Module 4 The (Roughly) Efficient Market Theory starring Warren Buffett \u0026 Charlie Munger

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Warren Buffett \u0026 Charlie Munger: Efficient Market Theory  
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Introduction, Financial Terms and Concepts

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CAPM - What is the Capital Asset Pricing Model  
Problems with the Modern Portfolio Theory | Skinny on Options: Data Science

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Modern Portfolio Theory - Capital Allocation Line  
What is Beta? - MoneyWeek Investment Tutorials □□ UGLIEST, old but EASIEST  
CAPM Capital Asset Pricing Model, What is CAPM Explained

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(Skip to 1:30!) Ses 13: Risk and Return II \u0026 Portfolio Theory I

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Professor Elton is a past president of the American Finance Association, a fellow of that association, and a recipient of distinguished research award by the Eastern Finance Association. MARTIN J. GRUBER is Nomura Professor of Finance and past Chairman of the Finance Department at the Stern School of Business of New York University.

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Professor Gruber has consulted in the areas of investment analysis and portfolio management with many major financial institutions. He is currently a director of the Daiwa closed- end funds. He is formerly a Director of TIAA, Director and Chairman of CREF, Director of DWS Mutual Funds, and Director of the SG Cowen Mutual Funds.

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Problems: Chapter 8 Chapter 8: Problem 2 Start with a general  
3-index model of the form:  $R_i = a_i + b_i \times I + b_i \times I + b_i \times I + c_i \times 3 \times$   
 $2 \times 3 \times 1 \times 2 \times 1$  (1) Set  $1 \times 1 = I$  and define an index 2 which is

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orthogonal to  $I_1$  as follows:  $I = 0 + 1 \times I_1 + d t^*$

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Portfolio theory is a well-developed paradigm. There are excellent textbooks on the subject. Of course, we are especially partial to our own Modern Portfolio Theory and Investment Analysis. There are also good reviews in more advanced doctoral-level texts such as Ingersoll (1987) or Huang and Litzenberger (1988).

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