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[Risk-Based Approaches to Asset Allocation - Springer](#)

Introduction. Targeted towards institutional asset managers in general and chief investment officers, portfolio managers and risk managers in particular, this practical book serves as a comprehensive guide to quantitative portfolio optimization, asset allocation and risk management. Providing an accessible yet rigorous approach to investment management, it gradually introduces ever more advanced quantitative tools for these areas.

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[1 Univariate statistics - Advanced Risk and Portfolio](#) ...

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These routines support the book "Risk and Asset Allocation" Springer Finance, by A. Meucci, see <http://www.symmys.com>. The routines include many new features: - more uni-, multi- and matrix-variate distributions - more copulas - more graphical representations - more analyses in terms of the location-dispersion ellipsoid.

[Risk and Asset Allocation - File Exchange - MATLAB Central](#)

This encyclopedic, detailed exposition spans all the steps of one-period allocation from the foundations to the most advanced developments. Multivariate estimation methods are analyzed in depth, including non-parametric, maximum-likelihood under non-normal hypotheses, shrinkage, robust, and very general Bayesian techniques. Evaluation methods such as stochastic dominance, expected utility ...