

Risk And Asset Allocation Springer Finance

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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.

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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 ...

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