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This portfolio is called "market portfolio."
The optimal capital allocation lines

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comprised of aggregated expectations of all 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

Modern Portfolio Theory and Investment Analysis, Eighth Edition, with Elton, Gruber, Brown, Goetzmann. John Wiley and Sons, 2010 and ff, ISBN 978-0470388327; The West of the Imagination, 1986, significantly changed second edition 2009, with W. H. Goetzmann, Oklahoma University Press; References

William N. Goetzmann - Wikipedia

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(Oxford, 2006), Modern Portfolio Theory and Investment Analysis, with Elton, Gruber & Brown, (John Wiley and Sons, 2006 and following) and The West of the Imagination, with W.H. Goetzmann (Oklahoma University Press, 1986 & 2009). Academic Vitae. Outside Activities, Consulting and Director Relationships

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survivorship bias problem described by Brown, Goetzmann, Ibbotson, and Ross (1992), Elton, Gruber, and Blake (1996b), and others. ii) We adjust returns for front-end and deferred loads, because the Morningstar rating system also adjusts for loads. iii) We compare the predictive abilities of the Morningstar ratings with those of

Morningstar Ratings and Mutual Fund Performance

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iX GMV jX GMVR GMV 2 (i = A, j = C) 0.827
0.173 2.38% 3.73% 3 (i = B, j = C) 0.658
0.342 4.65% 1.63% A.2 and A.3 For each of ...

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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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