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Strategic Asset Allocation: Portfolio Choice for Long-Term ...

Strategic Asset Allocation: Portfolio Choice for Long-Term Investors (Clarendon Lectures in Economics) eBook: Campbell, John Y., Viceira, Luis M.: Amazon.co.uk ...

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Oxford Scholarship in Economics

One of the most important decisions many people face is the choice of a portfolio of assets for retirement savings. The leading academic paradigm of portfolio choice, the mean-variance analysis of Markowitz, does not give adequate guidance for this long-term investment problem because it assumes that investors care only about the mean and variance of return over a single short period.

Strategic Asset Allocation - Oxford Scholarship
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Strategic Asset Allocation: Portfolio Choice for Long-Term ...

Strategic Asset Allocation: Portfolio Choice for Long-Term Investors John Y. Campbell , Luis M. Viceira OUP Oxford , Jan 3, 2002 - Business & Economics - 272 pages

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These, in turn, have two important implications for the strategic asset allocation of long-term investors: the first is that equities have a definite place in the portfolios of such investors; the...

Strategic Asset Allocation: Portfolio Choice for Long-Term ...

The mutual fund theorem directs all investors, conservative or aggressive, to hold the same portfolio of stocks and bonds, mixing the portfolio with more or less cash depending on the investor's aversion to risk. Thus, if an aggressive investor holds 80 percent

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Stocks and 20 percent bonds. A conservative investor should maintain the same 4:1 ratio of stocks to bonds at a lower scale, perhaps 40 percent equities and 10 percent bonds, with 50 percent of the portfolio in cash.

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Once you determine your asset allocation strategy, rebalance it on a pre-determined basis (annually, for example) to restore the original allocation. 1. For example, say you developed an asset allocation that targets 60% stock and 40% bonds but 70% of your portfolio consists of stocks. Under a strategic asset allocation approach, even if stocks are performing well at present, you should sell the excess 10% in stocks in order to bring your stock allocation back down to the target percentage ...

What Is Strategic Asset Allocation?

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Strategic Asset Allocation: Portfolio Choice for Long-Term ...

The book shows that long-term inflation-indexed bonds are the riskless asset for long-term investors, it explains the conditions under which stocks are safer assets for long-term than for short-term investors, and it shows how labor income influences portfolio choice. These results shed new light on the rules of thumb used by financial planners.

Strategic Asset Allocation: Portfolio Choice for Long-term ...

Strategic Asset Allocation: Portfolio Choice for Long-Term Investors (Clarendon Lectures in Economics) (Inglés) Tapa dura - Ilustrado, 3 enero 2002 de Professor John Y. Campbell (Autor), Professor Luis M. Viceira (Autor) 2,4 de 5 estrellas 4 valoraciones. Ver ...

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Modern Portfolio Theory (MPT)

Our calibration results show that our portfolio choice model is the limit, as the frequency of rebalancing increases, of its discrete-time counterpart. Thus it

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exhibits similar properties. In particular, given the historical experience in the US stock market, intertemporal hedging motives greatly increase the average demand for stocks by investors who are more risk averse than a logarithmic investor.

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Asset allocation is the implementation of an investment strategy that attempts to balance risk versus reward by adjusting the percentage of each asset in an investment portfolio according to the investor's risk tolerance, goals and investment time frame. The focus is on the characteristics of the overall portfolio. Such a strategy contrasts with an approach that focuses on individual assets.

Asset allocation - Wikipedia

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Why asset allocation is the most important contributor...

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Clarendon Lectures in Economics Description. This volume provides a scientific foundation for the advice offered by financial planners to long-term investors. Based upon statistics on asset return behavior and assumed investor objectives, the authors derive optimal portfolio rules that investors can compare with existing rules of thumb.

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