DESCRIPTION

This is a classic book, representing the first major breakthrough in the field of modern financial theory. In effect, it created the mathematics of portfolio selection in a model which has turned out to be the indispensable building block from which the theory of the demand for risky securities is constructed.

ABOUT THE AUTHOR

Professor Markowitz has been awarded the Nobel Prize for Economics 1990.

FEATURES

* The author is the founder of modern portfolio theory.

* This work is cited in every text in finance and investments - a classic.