



# Introduction to Mathematical Portfolio Theory (International Series on Actuarial Science)

*Mark S. Joshi, Jane M. Paterson*

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**Introduction to Mathematical Portfolio Theory (International Series on Actuarial Science)** Mark S. Joshi, Jane M. Paterson

In this concise yet comprehensive guide to the mathematics of modern portfolio theory the authors discuss mean-variance analysis, factor models, utility theory, stochastic dominance, very long term investing, the capital asset pricing model, risk measures including VAR, coherence, market efficiency, rationality and the modelling of actuarial liabilities. Each topic is clearly explained with assumptions, mathematics, limitations, problems and solutions presented in turn. Joshi's trademark style of clarity and practicality is here brought to classical financial mathematics. The book is suitable for mathematically trained students in actuarial studies, business and economics as well as mathematics and finance, and it can be used for both self-study and as a course text. The authors' experience as both academics and practitioners brings clarity and relevance to the book, whilst ensuring that the limitations of models are highlighted.

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