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Mr Meucci is the author of "Risk and Asset Allocation" - Springer and numerous publications in practitioners and academic journals In addition to the ARPM Bootcamp®, he taught at Columbia ...

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various optimization criteria and risk constraints including, but not limited to, Markowitz's mean-variance optimization and Merton's utility maximization The following is a tentative sequence of topics: Review ...

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market exposure, asset class allocations and active risk § You can use an optimizer to determine the optimum active risk allocation by: ØSetting the risk level to 1 ØSetting the expected return to the ...