

## Um Skemmuna

### Hjálp

### Skemman mín

### Heim

### Aðilar að Skemmuni



### Leit eftir:

Háskóli Íslands	31.075
Háskólinn á Akureyri	5.066
Háskólinn á Bifröst	1.763
Háskólinn á Hólum	194
Háskólinn í Reykjavík	6.114
Landbúnaðarháskóli Íslands	718
Landsbókasafn Íslands - Háskólabókasafn	64
Listaháskóli Íslands	2.817

### Deila: Lokaverkefni

 Senda á Facebook

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## Lokaverkefni (Meistara)

Háskólinn í Reykjavík > Samfélagsvið / School of Social Sciences > MSc Viðskipta- og hagfræðideild (og Klínísk sálfræði -2019) / Department of Business and Economics >

Vinsamlegast notið þetta auðkenni þegar þið vitnið til verksins eða tengið í það:  
<https://hdl.handle.net/1946/22580>

**Titill:**  Behavioural influences in portfolio composition

**Námsstig:** Meistara

**Höfundur:** Andrew Britten-Kelly 1980-

**Leiðbeinandi:** Már Wolfgang Mixa 1965-

**Efnisorð:**  Alþjóðaviðskipti  
 Markaðsfræði  
 Fjárfestingar  
 International business  
 Investments  
 Meistaraprófsritgerðir

**Útdráttur:**  The efficient markets explanation for pricing anomalies has faced mounting challenges from the field of behavioural finance in recent times, with growing research suggesting evidence of sustained asset mispricing across equity markets. This study examines whether there are benefits to be gained from incorporating behavioural influences into the portfolio composition process. This is achieved through examination of behavioural theory and its successful practitioners in achieving excess returns on the market through fundamental analysis. Based upon this examination a framework was researched, devised and implemented through the asset selection and asset allocation process. The study found that the resultant portfolio achieved above market risk adjusted returns, across multiple weighting combinations. The results suggest that behavioural driven fundamental analysis can aid in capitalizing on equity mispricing in the market, and furthermore behavioural influences can bring benefit to the asset selection and allocation process of portfolio composition.

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**URI:** <http://hdl.handle.net/1946/22580>

### Skrár

Skráarnafn	Stærð	Aðgangur	Lýsing
MSIM0615_Thesis_Andrew_Britten_Kelly_BEHAVIOURAL_INFLUENCES_IN_PORTFOLIO_COMPOSITION.pdf	1,58 MB	Opinn	Heildartexti