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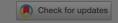
Articles

Crypto-assets portfolio optimization under the omega measure

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Abstract

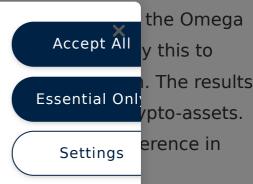
Crypto-currencies, or crypto-assets, represent a new class of investment assets. The traditional portfolio analysis approach of Markowitz is not appropriate for use with portfolios containing crypto-assets, as the model requires that the investor have a quadratic utility function or that the returns be normally distributed, which isn't the

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Notes

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Additional information

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