







▶ All Journals ▶ Applied Mathematical Finance ▶ List of Issues ▶ Volume 18, Issue 1 ► Markowitz's Mean-Variance Asset-Liabilit

Applied Mathematical Finance > Volume 18, 2011 - Issue 1

754 | 59

Views CrossRef citations to date Altmetric

Papers

Markowitz's Mean-Variance Asset-Liability Management with Regime Switching: A Multi-Period Model

Pages 29-50 | Received 24 May 2009, Published online: 12 Aug 2010

66 Cite this article ⚠ https://doi.org/10.1080/13504861003703633

> Sample our Mathematics & Statistics >> Sign in here to start your access to the latest two volumes for 14 days

Full Article

Figures & data

References

66 Citations

Metrics

Reprints & Permissions

Read this article

Abstract

This pap variance assume

modelle

is a rand

state is anali

investr liability

strategy

Q Key Wo portfolio

We Care About Your Privacy

We and our 842 partners store and/or access information on a device, such as unique IDs in cookies to process personal data. You may accept or manage your choices by clicking below, including your right to object where legitimate interest is used, or at any time in the privacy policy page. These choices will be signaled to our partners and will not affect browsing data. Privacy Policy

We and our partners process data to provide:

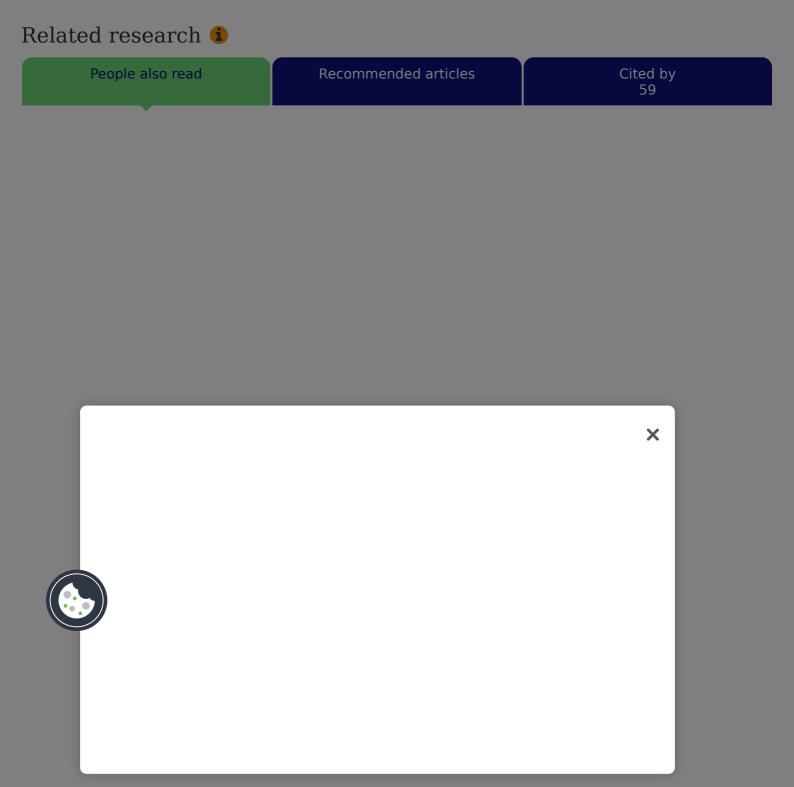
Use precise geolocation data. Actively scan device characteristics for identification. Store and/or access information on a device. Personalised advertising and content, advertising and content measurement, audience research and services development.

List of Partners (vendors)

z's mean-I Accept el. We ate which is Essential Onlyd time point conomic Show Purpose rt our optimal ontrollable optimal

Acknowledgements

We would like to thank the referee for very helpful comments and suggestions. The work described in this article was supported by grants from the Research Grants Council of the Hong Kong Special Administrative Region, China (Project No: HKU 706209P).



Information for Open access Authors Overview R&D professionals Open journals Editors **Open Select** Librarians **Dove Medical Press** Societies F1000Research Opportunities Help and information Reprints and e-prints Advertising solutions Newsroom Accelerated publication Corporate access solutions Books Keep up to date Register to receive personalised research and resources by email Sign me up Taylor & Francis Group Copyright © 2024 Informa UK Limited Privacy policy Cookies Terms & conditions Accessib X

