The European Journal of Finance ›
Volume 15, 2009 - Issue 3

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Econometrical analysis of the sample efficient frontier

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Pages 317-335 | Published online: 28 Mar 2009

Cite this article https://doi.org/10.1080/13518470802423478

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Abstract

The efficient frontier is a parabola in the mean-variance space which is uniquely determi ns are indepen fidence sets for all po esults are based o rmine a confiden . It is shown that th

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parameter

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