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Econometrical analysis of the sample efficient frontier

Taras Bodnar & Wolfgang Schmid

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Abstract

The efficient frontier is a parabola in the mean-variance space which is uniquely

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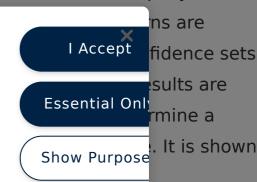
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