

# Strategic Asset Allocation Portfolio Choice For Long Term Investors Clarendon Lectures In Economics

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#### **Strategic Asset Allocation and Portfolio Optimal Choice**

Strategic Asset Allocation and Portfolio Optimal Choice Dr Wendy Wei Wang Distinguished Lecturer Queens College CUNY New York, New York drwwang@gmailcom

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Campbell, John Y and Luis M Viceira, Strategic Asset Allocation: Portfolio Choice for Long-Term Investors, Oxford University Press, 2002 Cochrane, John H, Asset Pricing, Princeton University ...

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portfolio when there are competing experts with different prior beliefs Unlike Brennan (1998), Xia (2001) and Brandt, Goyal, Santa-Clara and Stroud (2003), we ignore learning in the optimal portfolio ...

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