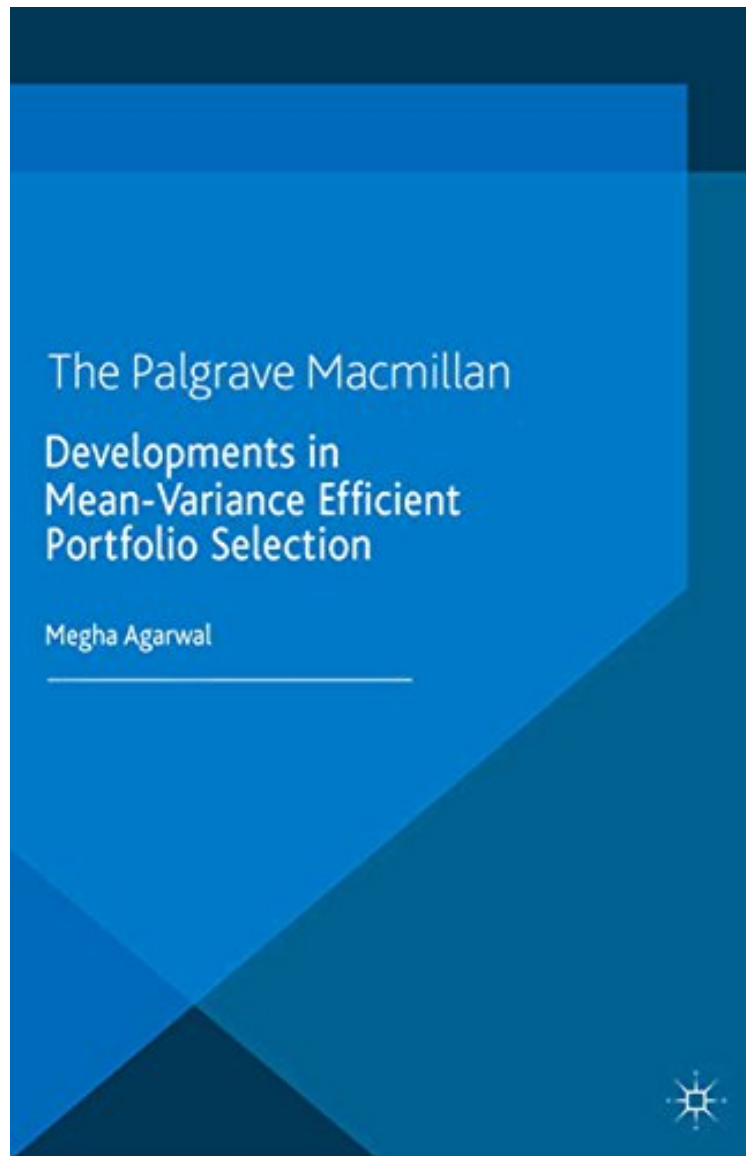


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Developments in Mean-Variance Efficient Portfolio Selection

M. Agarwal

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This book discusses new determinants for optimal portfolio selection. It reviews the existing modelling framework and creates mean-variance efficient portfolios from the securities companies on the National Stock Exchange.

Comparisons enable researchers to rank them in terms of their effectiveness in the present day Indian securities market.

'Prof. Dr. Megha Agarwal's book, *Developments in Mean-Variance Efficient Portfolio Selection*, reviews the modern portfolio theory and discusses how to apply it in practice given recent research findings. Indian stock markets are used as an example throughout the book and I am sure that Prof. Agarwal's book is an excellent source of knowledge for both academia and practitioners interested in the Indian stock markets.' (Mika Vaihekoski, Professor of Finance, University of Turku, Finland) 'The mean-variance model formulated and applied in this research work provides a meaningful contribution to the ever evolving subject matter of optimal portfolio construction based upon the trade-off between risk and return comfort levels for a given investor. The research work is relevant to both the professional portfolio manager providing investment counsel to multiple clients, and to the individual investor who wishes to make informed decisions on the construction of a personal portfolio. The work is well researched and presented in a clear and convincing manner.' (Dr Hamsa Thota, Board Member at International Network for Small and Medium Enterprises (INSME))

About the Author Megha Agarwal is an Assistant Professor at the University of Delhi, India. She gained her education from Kings College, London, Delhi School of Economics, Shri Ram College of Commerce and Delhi Public School in India. She is extensively engaged in research and teaching at the university and has published articles in a number of indexed/peer reviewed journals.