

$$\max_w w' \mu$$

$$\text{st } w' \Sigma w \leq \bar{\sigma}^2$$

$$\min_w w' \Sigma w$$

$$\text{st } w' \mu = \bar{x}$$

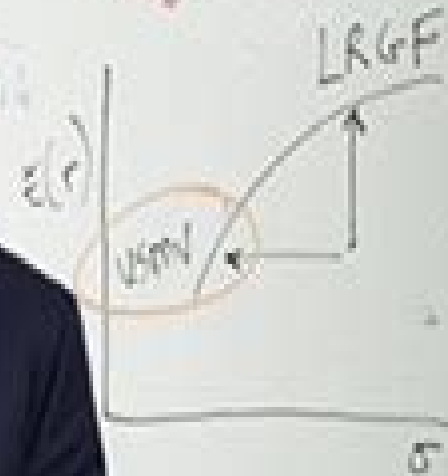


Factor decomposition

$$\frac{\partial \sigma^2}{\partial w}$$

$$\frac{w' \Sigma}{w' \Sigma w}$$

$$x_t = \tau_t + s_t + \varepsilon_t$$



$$\exp(a(n) + b(n)' X_n)$$

$$+ \beta X_{n+1} + \sum_{i=1}^k u_i$$

$$\delta_0 + \delta_1' X_n$$

$$= E_{t+1} \left[m_{t+1} p_{t+1}(n) \right]$$

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