ABSTRACT:

Drawing on and extending an estate allocation algorithm of 12th century philosopher Moses Ben Maimon, we show how “Maimonides Risk Parity” can link together the equal weighted, market capitalization weighted, and risk parity portfolios in a unified, elegant, and concise theoretical framework, with only a single intuitive parameter: the portfolio risk.

DATE: Tuesday, April 1st
VENUE: LC 400, Dibner Building
TIME: 4:30 pm
FRE Social begins at 4 pm
Refreshments will be served

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