Security analysis and portfolio management

Questions of Unit 5:

Q1 .Explain Sharpe Portfolio optimization model.

Q2. What are the assumptions of Markowitz Model?

Q3. What is strategic asset allocation ?Discuss the steps involved in the formal approach to strategic asset allocation.

Q4. What is tactical asset allocation? What are its distinctive features?

Q5. List the three steps involved in informal approach to strategic asset allocation.

Q6. What does a constant mix policy entail?

Q7. What are key features of buy and hold policy?