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## Allocation Under Certainty International Economic

**international portfolio allocation under model uncertainty** - international portfolio allocation under model uncertainty pierpaolo benigno salvatore nisticòz february 6, 2009 abstract in a rational-expectation model of international portfolio and consumption decisions, **international portfolio allocation under model uncertainty** - international portfolio allocation under model uncertainty pierpaolo benigno and salvatore nisticò nber working paper no. 14734 february 2009, revised december 2009 jel no. f3,g11,g15 abstract this paper proposes an explanation of the international home bias in equity based on ambiguity aversion. doubts imply an additional hedging motif driven by the interaction between real exchange rate ... **international portfolio allocation under model uncertainty** - under rational expectations and log utility, the model implies that the cross-country variation in non-tradeable labor income is the only risk that investors should hedge in international financial markets. **international portfolio allocation under model uncertainty** - international portfolio allocation under model uncertainty pierpaolo benigno and salvatore nisticò nber working paper no. 14734 february 2009, revised may 2009 jel no. f3,g11,g15 abstract this paper proposes an explanation of the international home bias in equity based on ambiguity aversion. we develop a simple dynamic model of consumption and portfolio decisions and derive the optimal ... **international conditional asset allocation under speci ...** - international conditional asset allocation under specification uncertainty abstract this paper examines the impact of specification uncertainty on the performance of international mean-variance conditional asset allocation. this notion is defined as the uncertainty faced by the investor regarding the specification choices necessary to implement a conditional strategy. to assess the impact ... **international conditional asset allocation under real time ...** - international conditional asset allocation under real time uncertainty laurent barras\* jel classification: g11 keywords: conditional asset allocation, predictability, real time uncertainty, performance measurement this version: march 2005 abstract this paper examines the impact of real time uncertainty on the performance of in-ternational mean-variance conditional asset allocation. this ... **uncertainty and the allocation of resources - researchgate** - uncertainty and the allocation of resources ... namely, the theory of international trade under uncertainty (for instance, anderson, 1981, eaton, 1979, helpman and razin, 1978), and the real ... **optimal production and allocation under uncertainty** - utility functions is due to jacques dreze in "market allocation under uncertainty" (paper presented at the first world congress of the econometric society,. **possible options for allocation under the eu ets post 2012** - possible options for allocation under the eu ets post 2012 david harrison and daniel radov 3rd eccp meeting on eu ets review 22 may 2007 brussels **free allocation of allowances under the eu emissions ...** - safeguarding of commercial and legal certainty under the current allocation regime, while at the same time providing a basis for amendment of the allocation mechanism under the eu ets for phase ii or beyond. **the effect of alternative common cost allocations on ...** - international journal of business, 1(1), 1996 29 fixed costs (and particularly, fixed cost allocation) is called for. (emphasis added) following abl's lead, this paper attempts to explain and ... **risky business: multinationals, uncertainty and asymmetric ...** - a partial equilibrium model is used to examine the international production allocation of a two-plant multinational firm that is confronted with uncertainty with respect to foreign sales. the firm produces identical products in both plants, using firm-specific factors. **free allocation of allowances under the eu emissions ...** - achieve the safeguarding of commercial and legal certainty under the current allocation regime, while at the same time providing a basis for amendment of the allocation mechanism under the eu ets for phase ii and beyond. keywords: emissions trading; european union; law; competition; state aid; ec law 1. introduction the introduction of the eu's emissions trading scheme (eu ets) was a highly ... **on optimal allocation of indivisibles under uncertainty** - on optimal allocation of indivisibles under uncertainty vladimir norkin yuri ermoliev andrzej ruszczyrski mtp-94-2 1 april 1994 working papers are interim reports on work of the international institute for applied

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