

Title: Markowitz model with constrains

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Abstract: Composition of an optimal portfolio from available tradable commodities is very frequently a discussed issue. One model, which considers not only the yield of the portfolio, but also its risk, is Markowitz model. Bachelor thesis will consider this approach in cases when the searched portfolio is bounded with additional restrictions. This thesis will primarily address the constraints that are determined by legislation to conduct various banking entities investing in the stock market.

Keywords: Markowitz model, portfolio constraints, banking regulation