

STOCK PORTFOLIO OPTIMIZATION ON THE CAPITAL MARKET

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Abstract

A this paper aims to examine various models for optimizing investment in shares on the capital market in Romania. The research is of interest to both financial institutions such as investment funds, pension funds or banks, as well as to individual investors. The work is to be divided into three sections. The first chapter provides a brief theoretical description of the portfolio theory regarding capital market optimization and the presentation of relevant specialty literature. The second chapter represents the methodology of the case study and the description of the data set, more precisely the constitution of the portfolio of actions. The last chapter represents the applicative part of this work. The results and analysis of portfolio optimization methods will be presented here.

Keywords: optimization, diversification, stock portfolio, value-at-risk

JEL Classification: G11, G17
