

Title: Portfolios behaviour on efficient and inefficient markets

Author: Iveta Kováčová

Department: Department of Probability and Mathematical Statistics

Supervisor: Doc. RNDr. Jan Hurt, CSc., KPMS MFF UK

Abstract: In this thesis we summarize the results concerning the construction of optimal portfolios. We introduce the geometric representation of the portfolios in the case that the assumptions about an efficient market are violated. We perform a technical analysis of the portfolio on the given data by using the program Mathematica 8.0. and compare an efficient set of the portfolio at different investment strategies.