

附錄一 參考文獻

1. Markowitz, Harry M. (1952). "Portfolio Selection" , *Journal of Finance*, 7 (1), 77-91.
2. A.D Wilkie (1986), "A Stochastic Investment Model for Actuarial Use" *Transactions of the Faculty of Actuaries*, 39, 341-403.
3. Sharpe William, Fall 1994, "The Sharpe Ratio" , *The Journal of Portfolio Management*, pp49-58.
4. A.D Wilkie (1995), "More on a stochastic asset model for actuarial use" *British Actuarial Journal*, 1, 777-964.
5. Beder, T, 1995, "VaR : Seductive but dangerous" *Financial Analysts Journal* 51, pp12-24.
6. Sharpe, W. F. , 1966, " Mutual fund performance." *Journal of Business* 39, 119-138.
7. Jorion, 1996, "Value at Risk: the new benchmark for controlling market risk" , *Chicago: Irwin*.
8. Jorion, November/December 1996, " Risk: Measuring the Risk in Value at Risk, *Financial Analysis Journal*, pp47-56.
9. Dowd, 1998, "Beyond Value at Risk" , *John Wiley and Sons*.
10. Wirch, J., and Hardy, M. (1999) "A Synthesis of Risk Measures for Capital Adequacy," *Insurance: Mathematics and Economics*, 25, 337-348.

11. Richard C. Grinold(1999), “Mean-Variance and Scenario-Based Approaches to Portfolio Selection” *The Journal of Portfolio Management ; Winter 1999 ; 10-21*
12. Artzner, P., Delbaen, F., Eber, J.-M., and Heath, D. (1999), “Coherent Measures of Risk” , *Mathematical Finance*, 9, 203-228.
13. Overbeck, L. (2000) “Allocation of Economic Capital in Loan Portfolios,” *Measuring Risk in Complex Systems*, Franke J., Haerdle W. and Stahl G. (eds), Springer.
14. Gordon J. Alexander and Alexandre M. Baptista, “Portfolio Performance Evaluation Using Value at Risk” *The Journal of Portfolio Management ; Summer 2003 ; 93-102*
15. Christopher Donohue and Kenneth Yip, “Optimal Portfolio Rebalancing with Transaction Costs” *The Journal of Portfolio Management ; Summer 2003 ; 49-63*
16. Perold, A.F. and W.F. Sharpe (1988), “Dynamic Strategies for Asset Allocation” ,*Financial Analysts Journal*, 16-27.
17. Estep, T. and M. Kritzman(1988) “TIPP: Insurance without Complexity” , *Journal of Portfolio Management*, 38-42.
18. 刑益慈(2000), 「確定提撥計畫下退休基金之資產配置策略」, 國立中山大學財務管理研究所碩士論文, 2000 年。
19. 林丙輝博士(1995), 「投資組合保險」, 華泰書局出版。

20. 黃泓智等人，「隨機投資模型與長期投資避險策略之研究」證券市場發展季刊第十七卷第四期。