



ACADEMIA DE STUDII ECONOMICE BUCUREȘTI
BIBLIOTECA CENTRALĂ ASE
BIROUL DE REFERINȚE BIBLIOGRAFICE
Str. Căderea Bastiliei, et. II, cam. 0202,
Tel. 402-319.19.00/166
www.biblioteca.ase.ro/servicii/referinte

**ANALIZA MEDIE-VARIANTĂ (MARKOWITZ) ȘI TEORIA UTILITĂȚII AȘTEPTATE
(JOHN VON NEUMANN, OSKAR MORGENSTERN)
BIBLIOGRAFIE**

CĂRȚI ȘI TEZE DE DOCTORAT

1. **Badea, Leonardo.** *Analiza financiară a riscului de portofoliu pe piața de capital din România: teză de doctorat.* București: ASE, 2005, cota 125139, Sala de lectură Virgil Madgearu;
2. **Bodie, Zvi ; Kane, Alex.** *Essentials of investments.* Boston: McGraw-Hill, 2007, cota 332.6 BODE, Sala de lectură Victor Slăvescu;
3. **Cohen, Jerome B.; Zinbarg, Edward D.** *Investment analysis and portfolio management.* 3rd ed. Homewood: Irwin, 1977, 332.6 COH, Sala de lectură Victor Slăvescu;
4. **Druica, Elena.** *Risc și afaceri.* București: C. H. Beck, 2006, 338.5 DRU, Sala de lectură Victor Slăvescu;
5. **Elton, Edwin J.; Gruber, Martin J.** *Modern portfolio theory and investment analysis.* 5th ed. New York: John Wiley & Sons, 1995, 332.6 ELT1995, Sala de lectură Victor Slăvescu;
6. **Paun, Cristian.** *Riscul portofoliului internațional: teză de doctorat.* București: ASE, 2005, cota 125199, Sala de lectură Virgil Madgearu;
7. **Reilly, Frank K.** *Investment analysis and portfolio management.* 2nd ed. Chicago: Dryden Press, 1985, 332.6 REI1985, Sala de lectură Victor Slăvescu;
8. **Shim, Jae K.; Siegel, Joel G.** *Handbook of financial analysis, forecasting and modeling .* 2nd ed. Paramus: Prentice Hall, 2001, 332.011 SHI, Sala de lectură Victor Slăvescu;
9. **Stancu, Stelian; Huidumac, Catalin.** *Teoria portofoliilor cu aplicații pe piața financiară.* București: Editura Didactică și Pedagogică, 1999, cota 332.6 STAt, Sala de lectură Victor Slăvescu;
10. **Stevenson, Richard A.; Jennings, Edward H.** *Fundamentals of investments.* 4th ed. St. Paul: West, 1988, 332.6 STE, Sala de lectură Victor Slăvescu;

**ARTICOLE DIN BAZA DE DATE PROQUEST
CU ARTICOLE DE PERIODICE
ACCESIBILE DIN CAMPUSUL VIRTUAL ASE**

1. **An axiomatic approach to measurable utility ; 1. Introduction** I N HERSTEIN, JOHN MILNOR. *Econometrica (pre-1986).* Evanston: Apr 1953. Vol. 21, Iss. 2; p. 291 (7 pages);

2. **Classical, Modern, and New Game Theory; Klassische, Moderne und Neue Spieltheorie.** *Manfred J. Holler. Jahrbücher für Nationalökonomie und Statistik.* Stuttgart: Sep 2002. Vol. 222, Iss. 5; p. 556 (28 pages);
3. **Investment Rules, Margin, And Market Volatility.** *Kim, Gew-rae, Markowitz, Harry M.. Journal of Portfolio Management.* New York: Fall 1989. Vol. 16, Iss. 1; p. 45 (8 pages);
4. **Markowitz demonstrated importance of diversification.** *Anonymous. Pensions & Investments.* Chicago: Dec 27, 1999. Vol. 27, Iss. 26; p. 34 (1 page);
5. **Measurement theory and the foundations of utilitarianism.** *John A. Weymark. Social Choice and Welfare.* Heidelberg: Dec 2005. Vol. 25, Iss. 2-3; p. 527;
6. **New insights into the collaboration between John von Neumann and Oskar Morgenstern on the Theory of Games and Economic Behavior.** *Rellstab, Urs. History of Political Economy.* Durham: 1992. Vol. 24; p. 77 (abstract);
7. **Optimizing Investment Portfolio by Applying Return Factor Model: A Case Study for the Mechanical Device Industry of China.** *Chung-Chang Lien, Chie-Bein Chen, Ming-Ju Wu. Journal of American Academy of Business, Cambridge.* Hollywood: Sep 2007. Vol. 11, Iss. 2; p. 220 (11 pages);
8. **Probability versus certainty equivalence methods in utility measurement: are they equivalent?** *JOHN C HERSHEY, PAUL J H SCHOEMAKER. Management Science (pre-1986).* Linticum: Oct 1985. Vol. 31, Iss. 10; p. 1213 (19 pages);
9. **Risk Tolerance: Investments Versus Insurance.** *David M Cordell. Journal of Financial Planning.* Denver: Jan 2004. Vol. 17, Iss. 1; p. 30;
10. **The Grapes of Math -- John von Neumann by Norman Macrae / Pr.** *The New Republic.* Washington: Nov 23, 1992. Vol. 207, Iss. 22; p. 36 (4 pages);
11. **What were von Neumann and Morgenstern trying to accomplish?** *Mirowski, Philip. History of Political Economy.* Durham: 1992. Vol. 24; p. 113 (abstract).

ARTICOLE DIN BAZA DE DATE JSTOR
 CU ARTICOLE DE PERIODICE
 ACCESIBILE DIN CAMPUSUL VIRTUAL ASE

1. **Classic and Current Notions of "Measurable Utility".** *D. Ellsberg. The Economic Journal >* Vol. 64, No. 255 (Sep., 1954), pp. 528-556.
2. **Foundations of Portfolio Theory.** *Harry M. Markowitz. The Journal of Finance >* Vol. 46, No. 2 (Jun., 1991), pp. 469-477;
3. **From Parlor Games to Social Science: Von Neumann, Morgenstern, and the Creation of Game Theory 1928-1944.** *Robert J. Leonard. Journal of Economic Literature >* Vol. 33, No. 2 (Jun., 1995), pp. 730-761;

4. **Homogeneous Von Neumann-Morgenstern Utility Functions.** Robert A. Pollak. *International Economic Review* > Vol. 11, No. 1 (Feb., 1970), pp. 117-130;
5. **Homogeneous Von Neumann-Morgenstern Utility Functions.** Robert A. Pollak *International Economic Review* > Vol. 11, No. 1 (Feb., 1970), pp. 117-130;
6. **Markowitz's "Portfolio Selection": A Fifty-Year Retrospective.** Mark Rubinstein. *The Journal of Finance* > Vol. 57, No. 3 (Jun., 2002), pp. 1041-1045;
7. **Portfolio Analysis with Factors and Scenarios.** Harry M. Markowitz; André F. Perold. *The Journal of Finance* > Vol. 36, No. 4 (Sep., 1981), pp. 871-877;
8. **The Neumann-Morgenstern Utility Index--An Ordinalist View.** William J. Baumol *The Journal of Political Economy* > Vol. 59, No. 1 (Feb., 1951), pp. 61-66;