

CEMO

Centre d'études s
les conflits, les territoires

**AMÉDÉE-MANESME C-O., BARTHÉLÉMY F.
(CEMOTEV), BERTRAND P. & PRIGENT J-L,
"MIXED-ASSET PORTFOLIO ALLOCATION
UNDER MEAN-REVERTING ASSET
RETURNS", ANNALS OF OPERATIONS
RESEARCH, VOL. 281, OCTOBER 2019**

**Authors : Charles-Olivier Amédée-Manesme, Fabrice Barthélémy (CEMOTEV),
Philippe Bertrand & Jean-Luc Prigent**

Article: " Mixed-asset portfolio allocation under mean-reverting asset returns "

Revue: Annals of Operations Research

Volume: 281 issue 1-2

Date: October 2019

Pages: 65-98

DOI : <https://doi.org/10.1007/s10479-018-2761-y>

October 2019

Article online : doi.org/10.1007/s10479-018-2761-y