A History of the Theory of Investments: My Annotated Bibliography #John Wiley & Sons, 2011 #9781118161098 #384 pages #Mark Rubinstein

In this annotated bibliography, Mark Rubinstein selects and explores what he considers to be the path-breaking books and research papers in the historical development of investment theory. The book is divided into three periods—"ancient" (pre-1950), "classical" (1950-1980), and "modern" (post-1980)—which contain, respectively, 37, 116, and 27 entries. Rubinstein discusses each, either individually or in small groupings, in entries of 1-10 pages. The main value of A History of the Theory of Investments: My Annotated Bibliography is not as a didactic device but as a reference tool. For the m The study of the history of investment theory shows the merging of finance, statistics, predictability, and economics into the current investment theory. An analysis of the history of a field clarifies its current paradigms and contrasts them with the previous and the competing paradigms. The notion that investment theory is a young science since the 1960s is flawed. Finance as relevant for investment theory has existed since the thirteenth century. Rubinstein, ME 2006a, A History of the Theory of Investments: My Annotated Bibliography, John Wiley & Sons. Rubinstein, ME 2006b. Bruno de Finetti and Mean-Variance Portfolio Selection. Journal of Investment Management, vol. 4, no. 3, pp. 1-2. Google Scholar. Not only is this research referenced in the most comprehensive annotated bibliography in the field of investment theory ever assembled, but the chronological organization of the book helps Rubinstein provide his own analysis. Product Identifiers.

Publisher. MARK RUBINSTEIN is the Paul Stephens Professor of Applied Investment Analysis at the Haas School of Business at the University of California, Berkeley. He is best known for his work on derivatives and asset pricing. Rubinstein is also the author or coauthor of numerous books, including Options Markets, Derivatives: A PowerPlus Picture Book, and Rubinstein on Derivatives, and has won numerous prizes and awards for his research and writing on derivatives. Rubinstein, Mark, 1944- A history of the theory of investments : my annotated bibliography / Mark Rubinstein. p. cm.—(Wiley finance series). Includes index. The history of the theory of investments is studded with the works of famous economists. Academic articles and books, even many of those that purport to be historical surveys, occasionally of necessity but often out of ignorance oversimplify the sequence of contributors to a nally fully developed theory, attributing too much originality to too few scholars. No doubt that has inadvertently occurred in this work as well, but hopefully to a much lesser extent than earlier attempts. Author Mark Rubinstein writes history by rewriting history. In unearthing long-forgotten books and journals, he corrects past oversights to assign credit where credit is due and assembles a remarkable history that is unquestionable in its accuracy and unprecedented in its power. Exploring key turning points in the development of investment theory, through the critical prism of award-winning investment theory and asset pricing expert Mark Rubinstein, this groundbreaking resource follows the chronological development of investment theory over centuries, exploring the inner workings of great theo