

## Accepted Manuscript

Multi-dimensional portfolio risk and its diversification: A note

Woohwan Kim, Young Min Kim, Tae-Hwan Kim, Seungbeom Bang



PII: S1044-0283(17)30231-4  
DOI: [doi:10.1016/j.gfj.2017.10.001](https://doi.org/10.1016/j.gfj.2017.10.001)  
Reference: GLOFIN 386

To appear in:

Received date: 4 July 2017  
Revised date: 28 September 2017  
Accepted date: 1 October 2017

Please cite this article as: Woohwan Kim, Young Min Kim, Tae-Hwan Kim, Seungbeom Bang , Multi-dimensional portfolio risk and its diversification: A note. The address for the corresponding author was captured as affiliation for all authors. Please check if appropriate. Glofin(2017), doi:[10.1016/j.gfj.2017.10.001](https://doi.org/10.1016/j.gfj.2017.10.001)

This is a PDF file of an unedited manuscript that has been accepted for publication. As a service to our customers we are providing this early version of the manuscript. The manuscript will undergo copyediting, typesetting, and review of the resulting proof before it is published in its final form. Please note that during the production process errors may be discovered which could affect the content, and all legal disclaimers that apply to the journal pertain.

**Multi-dimensional portfolio risk and its diversification: A note****Woohwan Kim,<sup>a</sup> Young Min Kim,<sup>b</sup> Tae-Hwan Kim,<sup>1,c</sup> and Seungbeom Bang<sup>d</sup>**<sup>a</sup>NICE P&I Inc, 19 Gukhoe-daero 70-gil, Yeongdeungpo-gu, Seoul, 07238, Korea (jumjump@gmail.com)<sup>b</sup>Department of Statistics, Kyungpook National University, 80 Daehak-ro, Buk-gu, Daegu, 41566, Korea (kymmyself@knu.ac.kr)<sup>c</sup>School of Economics, Yonsei University, 50 Yonsei-ro, Seodaemun-gu, Seoul, 03722, Korea (tae-hwan.kim@yonsei.ac.kr)<sup>d</sup>School of Economics, Yonsei University, 50 Yonsei-ro, Seodaemun-gu, Seoul, 03722, Korea (bumilang@yonsei.ac.kr)

September 2017

---

<sup>1</sup> Corresponding author. Yonsei University, School of Economics, 134 Shinchon-dong, Seodaemun-gu, Seoul 120-749, Korea; Tel.: +82-2-2123-5461; fax: +82-2-2123-8638; e-mail: [tae-hwan.kim@yonsei.ac.kr](mailto:tae-hwan.kim@yonsei.ac.kr).

Download English Version:

<https://daneshyari.com/en/article/7354298>

Download Persian Version:

<https://daneshyari.com/article/7354298>

[Daneshyari.com](https://daneshyari.com)