

# Black Litterman Model Exchange Rate.pdf

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<http://www.tandfonline.com/doi/pdf/10.1080/09603107.2014.925056>

The Black–Litterman model: the definition of views based on volatility forecasts Andi Duqi, Leonardo Franci\* and Giuseppe Torluccio

The Black-Litterman Model Hype or Improvement?

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... 2005, "PPP strikes back: Agregation and the real exchange rate," Quarterly Journal of Economics ... Black-Litterman Model • SR: Black, F., and R ...

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• Sercu, P., 2009, International Finance ... 2005, "PPP strikes back: Agregation and the real exchange rate ... Black-Litterman Model • SR: Black, F ...

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