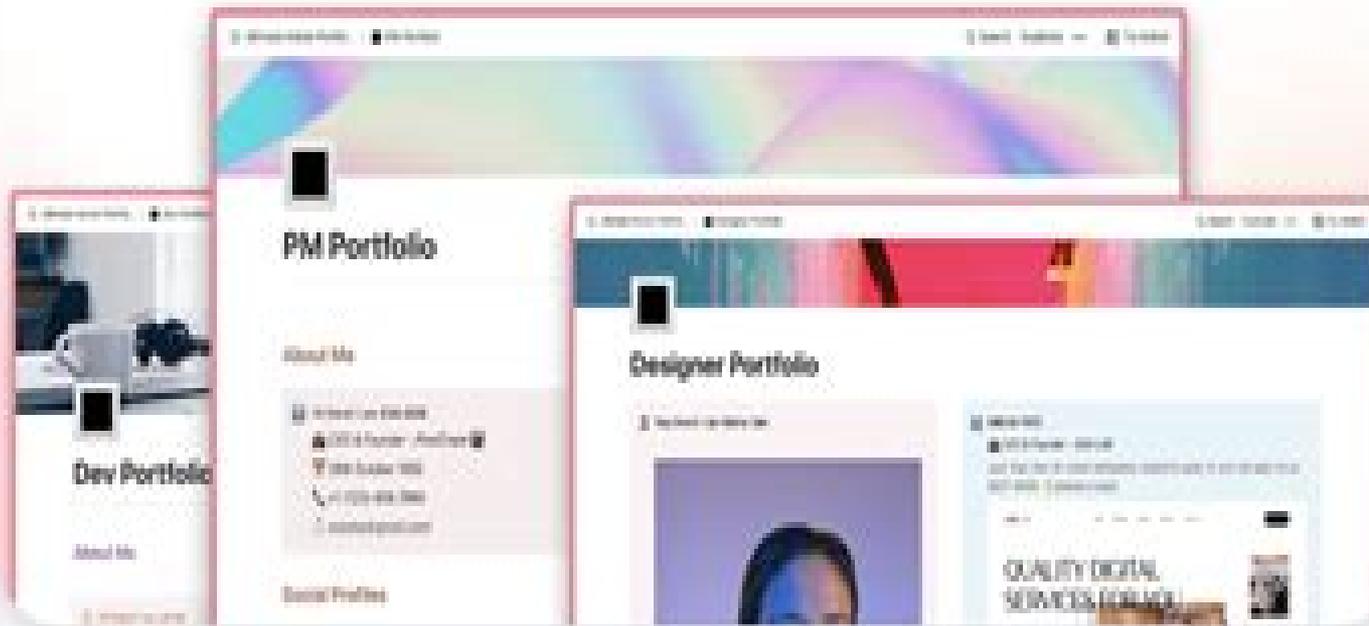




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Markowitz's Mean Variance Portfolio Theory In Chapter 2.2 the most important concepts of dynamic investment management and stochastic programming are introduced Chapter 2.3 discusses the regime switching models used to generate scenarios for the stochastic programming approach and the important topic of model selection Chapter 2.4 gives an overview of Gaussian Mixture Models which present a tool to create the expected distribution used to optimize the asset allocation In Chapter 3 all the pieces from the theoretical parts are brought together to formulate the dynamic programming models and the hypotheses to be tested in the thesis The market data used to carry out the analysis is discussed in Chapter 4 as well as some necessary methodology on how to calculate aggregate and interpret asset returns Chapter 5 presents exemplary and illustrative results and discusses the strengths and weaknesses of the MVPT and MA investment approaches The thesis closes with a summary and conclusion in Chapter 6

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