

JOURNAL OF FINANCIAL AND QUANTITATIVE ANALYSIS

December 1971

A SPECIAL ISSUE DEVOTED TO PORTFOLIO THEORY
AND CAPITAL MARKETS

JOHN LINTNER

The Effect of Short Selling and Margin Requirements in Perfect Capital Markets

M. J. BRENNAN

Capital Market Equilibrium with Divergent Borrowing and Lending Rates

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Efficient Portfolio Selections Beyond the Markowitz Frontier

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ROBERT A. HAUGEN and CHARLES O. KRONCHE

Rate Regulation and the Cost of Capital in the Insurance Industry

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