

2008:8  
Självständigt arbete i matematik  
Matematiska institutionen  
Stockholms universitet

## **Roger Fredriksson: Increased Wealth through Mathematics?**

Handledare: Thomas Höglund

### **Sammanfattning**

In this thesis we will construct a number of different fund portfolios with different objectives and constraints, using portfolio theory. All of the constructed portfolios are possible to create in the Swedish premium pension system and we will follow their progress while comparing them to each other and to the default choice provided by the Seventh AP fund. Our goal is both to check that the theory is applicable to funds and if our findings are consistent with the predicted outcome. Furthermore it is of great interest to see if there is any substantial economic gain in applying portfolio theory to the fund selection process.