



Afectaciones financieras en los principales países de América Latina con mayores registros de COVID-19 [

2021

text (article)

Analítica

The objective of the investigation is to determine the effects that the COVID-19 pandemic has caused in the main markets of Latin America (Brazil, Argentina, Colombia and Mexico). An analysis of the Value at Risk is carried out at different levels of confidence for the conformation of optimal investment portfolios of the Markowitz and Sharpe type in the components of BOVESPA, S&P Merval, COLCAP and S&P BMV / IPC. The results show that for both types of portfolios the highest expected losses are in the Argentine market and the lowest in the Mexican market. Therefore, of the economies analyzed in this research, it is more advisable to invest in the Mexican stock market. As a limitation, the assumption of Gaussian returns is assumed. The work is original because the daily historical data considers the period of COVID-19. It is concluded that although Brazil is the country with the highest number of COVID-19 infections in Latin America, based on the Value at Risk metric, Argentina is the most affected financially and Mexico the least

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electronic resource]

Editorial: 2021

Tipo Audiovisual: COVID-19 Portfolio Theory Returns COVID-19 Teoría del Portafolio rendimientos

Documento fuente: Revista Mexicana de Economía y Finanzas (REMEF): nueva época, ISSN 1665-5346, Vol. 16, N°. 3, 2021

Nota general: application/pdf

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Lengua: Spanish

Enlace a fuente de información: Revista Mexicana de Economía y Finanzas (REMEF): nueva época, ISSN 1665-5346, Vol. 16, N°. 3, 2021

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