

Sawatdipap Boontun 2010: Application of Parallel Computer in Portfolio Analysis. Master of Engineering (Industrial Engineering), Major Field: Industrial Engineering, Department of Industrial Engineering. Thesis Advisor: Mr. Pornthep Anussornnitisarn, Ph.D. 98 pages.

Today, The investment in the stock exchange is interesting in the education , the investment in assets will choose to invest in assets group that has the uncertainty of the investment least , the way of group assets theory , (Markowitz model) be the way that like to apply in the filtration invests in assets group , by the investor must fix the quantity of investment proportion in assets group and choose to invest assets that are appropriate most , by consider from minimum variance of assets group , by this research has presented the way accompanies with of market index and group assets theory, (Hybrid model) which , apply help in seeking rate the reward and decrease the uncertainty in the investment in assets group again the one choice

This research has will the goal to will show return rate from the investment in portfolio , by have the proportion of assets investment in portfolio is equal , and fine the proportion of assets investment in portfolio appraise minimum variance of assets group least , by when , change the portfolio of the investment in each period of time period is , have no changing portfolio of the investment through period of time period , there is changing portfolio of the every investment half year investment, there is changing portfolio of every three months investment , and have changing portfolio of monthly investment , make return rate of assets group have the change , by present the importance in the data processing of changing portfolio the investment in each period of time period , and the trend in seeking value best model , linear beneath the condition that have the specification in the investment in assets group in all industry.

The key issue in investment education in assets group , proportion quantity of the investment in assets , and changing division of the investment in assets group , be the important factor makes minimum variance of assets group to will choose assets invests to modify , which , the research has presented appreciate of return rate from the investment in assets group , when , choose invest beneath the uncertainty in the investment least in assets group , for person take an interest in the investment in the stock exchange applies in the making a decision invests.

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Thesis Advisor's signature