

More than 30 years of researching managers and markets

Wilshire's culture is driven by innovation. Dennis Tito, who currently serves as chairman and CEO, co-founded the firm in 1972, providing institutional investors with breakthrough analytics for measuring portfolio risk. Wilshire also recognized the importance of the broad equity market. In 1974, we introduced the Wilshire 5000—now known as the Dow Jones Wilshire 5000 Index™—the world's first comprehensive U.S. equity index. Three decades later, Wilshire continues to create products that broaden investors' opportunities and improve their ability to understand and manage risk.

REVERSE OPTIMIZATION

Our asset allocation model performs two optimizations. First we solve “backwards” for expected returns to get a more meaningful and consistent set of base forecasts that reflect the global consensus outlook. To these base forecasts, we add our own proprietary forecasts and then run the optimizer “forward” to derive a new, improved efficient frontier that takes full advantage of the power of optimization technology.