In the present communication we discuss a deterministic model due to Markowitz who gave the concept of mean variance efficient frontier to find all efficient portfolios that maximize the expected returns and minimize the variance. Risk aversion index and Pareto-optimal sharing of risk sharing are explained. Some measures of portfolio analysis based on entropy mean-variance frontier and maximum entropy model in risk sharing are proposed and studied.

Key Words: Risk-prone, risk-averse, hyper plane, Pareto-optimal sharing, maximum entropy principle