1046-91-512 **Kasper Larsen*** (`kasperl@andrew.cmu.edu`), Kasper Larsen, Department of Mathematical Sciences, Carnegie Mellon University, Pittsburgh, PA 15213. *A note on the existence of the power investor's optimizer.*

KLSX (1991) ensure the existence of the expected utility maximizer for investors with constant relative risk aversion coefficients less than one. In this note, we explain a simple trick that allows us to use this result to provide the existence of utility maximizers for arbitrary coefficients of relative risk aversion. The simplicity of our approach is to be contrasted with the general existence result provided in KS (1999). (Received September 05, 2008)