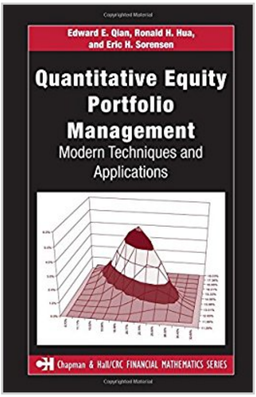

Quantitative Equity Portfolio Management: Modern Techniques and Applications (Chapman and Hall/CRC Financial Mathematics Series)

By Edward E. Qian, Ronald H. Hua, Eric H. Sorensen

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Quantitative equity portfolio management combines theories and advanced techniques from several disciplines, including financial economics, accounting, mathematics, and operational research. While many texts are devoted to these disciplines, few deal with quantitative equity investing in a systematic and mathematical framework that is suitable for quantitative investment students. Providing a solid foundation in the subject, **Quantitative Equity Portfolio Management: Modern Techniques and Applications** presents a self-contained overview and a detailed mathematical treatment of various topics.

From the theoretical basis of behavior finance to recently developed techniques, the authors review quantitative investment strategies and factors that are commonly used in practice, including value, momentum, and quality, accompanied by their academic origins. They present advanced techniques and applications in return forecasting models, risk management, portfolio construction, and portfolio implementation that include examples such as optimal multi-factor models, contextual and nonlinear models, factor timing techniques, portfolio turnover control, Monte Carlo valuation of firm values, and optimal trading. In many cases, the text frames related problems in mathematical terms and illustrates the mathematical concepts and solutions with numerical and empirical examples.

Ideal for students in computational and quantitative finance programs, **Quantitative Equity Portfolio Management** serves as a guide to combat many common modeling issues and provides a rich understanding of portfolio management using mathematical analysis.

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- Sales Rank: #272155 in Books
- Published on: 2007-05-11
- Original language: English
- Number of items: 1
- Dimensions: 1.14" h x 6.33" w x 9.48" l, 1.71 pounds
- Binding: Hardcover
- 464 pages

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