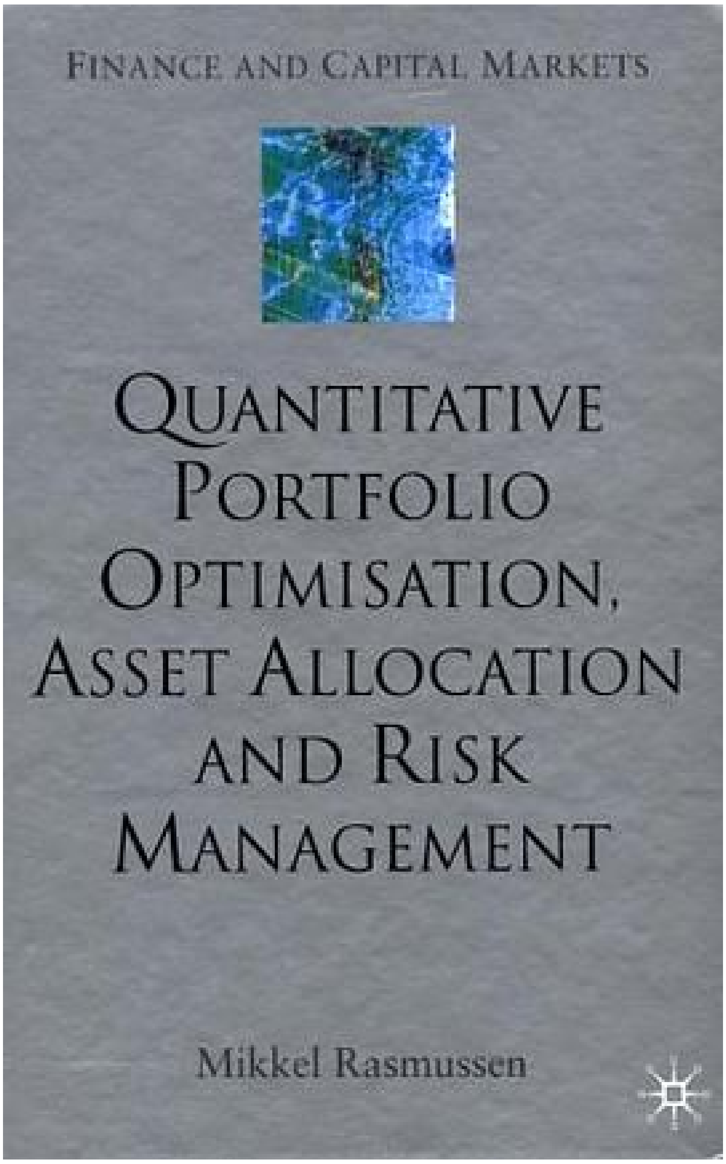
Quantitative Portfolio Optimisation, Asset Allocation and Risk Management



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This practical book serves as a comprehensive guide to quantitative portfolio optimization, asset allocation, and risk management. Providing an accessible yet rigorous approach to investment management, it gradually introduces ever more advanced quantitative tools for these areas. Using extensive examples, this book guides the reader from basic return and risk analysis, all the way through to portfolio optimization and risk characterization, and finally on to fully fledged quantitative asset allocation and risk management. It employs such tools as enhanced modern portfolio theory using Monte Carlo simulation and advanced return distribution analysis, analysis of marginal contributions to absolute and active portfolio risk, Value-at-Risk and Extreme Value Theory.

作者介绍:

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评论

really like this one, a somewhat comprehensive book on portfolio opt and risk management, those Europeans do know their stuff, highly recommended, however, $200+? are you freakin' kiddin' me?

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书评

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