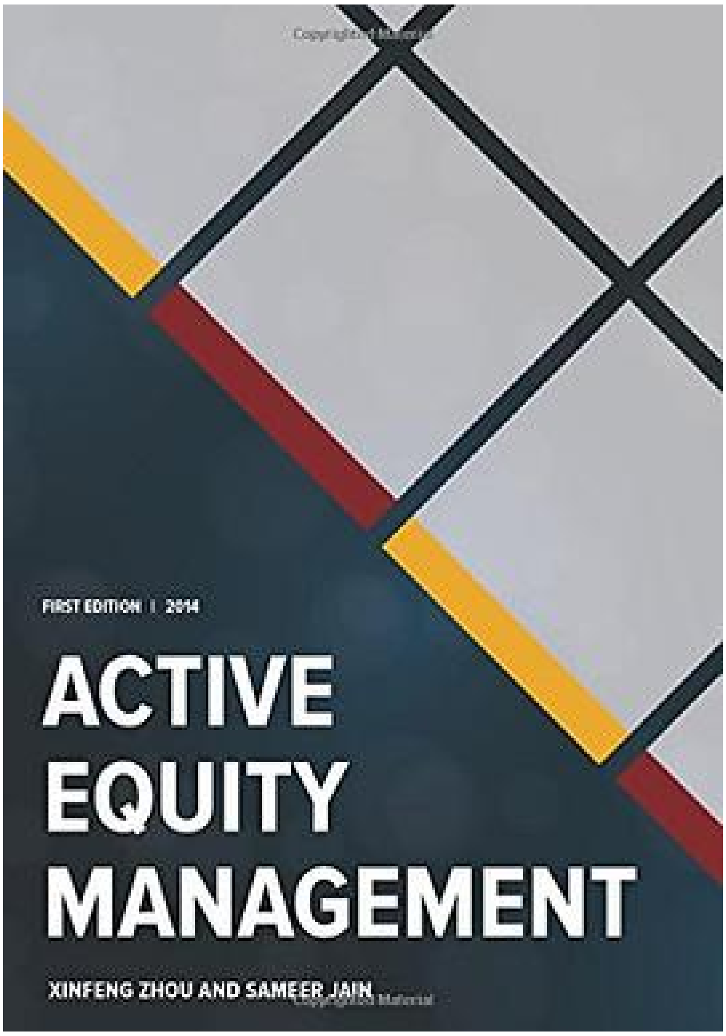
Active Equity Management



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Active Equity Management provides a comprehensive understanding of technical, fundamental, and economic signals used in equities trading. It explores in detail how such signals may be created, rigorously tested and successfully implemented. Filled with practitioner insights derived from years of experience in the hedge fund industry, and supported with academic theory, Active Equity Management provides an in-depth review of basic financial concepts, examines data sources useful for equities trading, and delves into popular seasonal effects and market indicators. It also highlights best practices in model development, portfolio construction, risk management, and execution. In combining topical thinking with the latest trends, research, and quantitative frameworks, Active Equity Management will help both the novice and the veteran practitioner understand the exciting world of equities trading.

* Covers extensive data sources to build investing information, insight and conviction edges

* Examines seasonal effects, explores economic & market indicators to make better trading decisions

* Addresses technical and fundamental signal construction and testing

* Explains dynamic factor timing strategies, portfolio construction and management

* Reviews standard approaches for trade-level and portfolio-level performance measurement

* Discusses implementation, trading cost analysis and turnover management

作者介绍:

目录: Active equity management explores different market inefficiencies with the goal of achieving better adjusted returns for investors. In order to achieve this goal, successful active investors need to build and maintain their information edge, insight edge, implementation edge, and conviction edge.

Following the Fundamental Law of Active Management, the theme of the book is to help investors improve the information coefficient, breadth, the transfer coefficient, and reduce trading costs to achieve better risk-adjusted returns.

Chapter 2 covers a variety of common data sources typically used in investment process.

Chapters 3-7 examine a wide variety of seasonal effects, economic and market indicators, technical signals, fundamental signals, and other signals useful to build investment skills.

Chapters 8-11 discuss signal construction, signal combination, portfolio optimization, management of portfolio risks and constraints, and dynamic factor timing to effectively improve information coefficients, increase breadth, and manage transfer coefficients.

Chapters 12-13 survey statistical arbitrage and other investment strategies that help investors further broaden their stock selection skills and apply them to other asset classes.

Chapter 14 discusses trading cost analysis, management of portfolio turnover, and trading strategies that help investors reduce trading costs.
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评论

泛泛而谈。书的作者Xinfeng Zhou有一定名气，水平也很高，慕名而来，败兴而归。

各种技术，基金管理都包括到了。很广泛，是一本了解equity管理的书。看的出作者学习CFA
和FRM很有心得，里面很多内容都和CFA的内容差不多。作为一本入门书，可能有点深奥，作为参考工具书又不够详尽。可以作为从业人员工作之后了解行业概况的一本书。

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书评

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