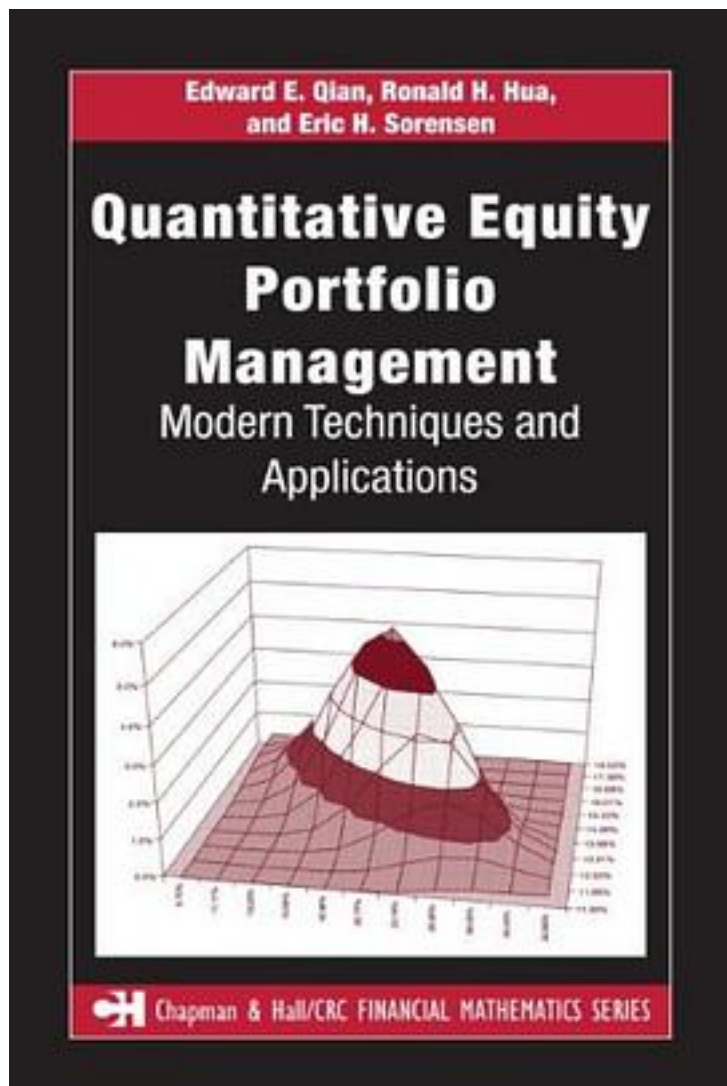


Quantitative Equity Portfolio Management



[Quantitative Equity Portfolio Management_ 下载链接1](#)

著者:Ludwig B Chincarini

出版者:McGraw-Hill

出版时间:2006-7-27

装帧:Hardcover

isbn:9780071459396

Praise for Quantitative Equity Portfolio Management "A must-have reference for any equity portfolio manager or MBA student, this book is a comprehensive guide to all aspects of equity portfolio management, from factor models to tax management." ERIC ROSENFELD, Principal & Co-founder of JWM Partners "This is an ambitious book that both develops the broad range of artillery employed in quantitative equity investment management and provides the reader with a host of relevant practical examples. The book excels in melding theory with practice." STEPHEN A. ROSS, Franco Modigliani Professor of Financial Economics, Massachusetts Institute of Technology "The book is very comprehensive in its coverage, detailed in its discussions and written from a practical perspective without sacrificing needed rigor." DAVID BLITZER, Managing Director and Chairman, Standard & Poor's Index Committee "Making the transition from the walls of academia to Wall Street has traditionally been a difficult task! This book provides this link in a successful and engaging fashion, giving students of finance a road map for the application of financial theories in a real-world setting." MARK HOLOWESKO, CEO and Founder, Templeton Capital Advisors "This text provides an excellent synthesis of a broad range of quantitative portfolio management methods! In addition, there are a number of insightful innovations that extend and improve current techniques." DAN DIBARTOLOMEO, President and Founder, Northfield Information Services, Inc. Capitalize on Today's Most Powerful Quantitative Methods to Construct and Manage a High-Performance Equity Portfolio Quantitative Equity Portfolio Management is a comprehensive guide to the entire process of constructing and managing a high-yield quantitative equity portfolio. This detailed handbook begins with the basic principles of quantitative active management and then clearly outlines how to build an equity portfolio using those powerful concepts. Financial experts Ludwig Chincarini and Daehwan Kim provide clear explanations of topics ranging from basic models, factors and factor choice, and stock screening and ranking! to fundamental factor models, economic factor models, and forecasting factor premiums and exposures. Readers will also find step-by-step coverage of portfolio weights! rebalancing and transaction costs! tax management! leverage! market neutral! Bayesian _! performance measurement and attribution! the back testing process! and portfolio performance. Filled with proven investment strategies and tools for developing new ones, Quantitative Equity Portfolio Management features: A complete, easy-to-apply methodology for creating an equity portfolio that maximizes returns and minimizes risks The latest techniques for building optimization into a professionally managed portfolio An accompanying CD with a wide range of practical exercises and solutions using actual historical stock data An excellent melding of financial theory with real-world practice A wealth of down-to-earth financial examples and case studies Each chapter of this all-in-one portfolio management resource contains an appendix with valuable figures, tables, equations, mathematical solutions, and formulas. In addition, the book as a whole has appendices covering a brief history of financial theory, fundamental models of stock returns, a basic review of mathematical and statistical concepts, an entertaining explanation and quantitative approach to the casino game of craps, and other on-target supplemental materials. An essential reference for professional money managers and students taking advanced investment courses, Quantitative Equity Portfolio Management offers a full array of methods for effectively developing high-performance equity portfolios that deliver lucrative returns for clients. About the Authors Ludwig B. Chincarini, Ph.D., CFA, is a professor of finance at Georgetown University as well as a financial consultant to institutional investors. Previously, he was director of research at Rydex Global Advisors, the index mutual fund company. Prior to that, Dr. Chincarini was director of research at FOLIOfn, a brokerage firm that pioneered basket trading. He also worked at the Bank for International Settlements and holds a Ph.D. in economics from the Massachusetts Institute of Technology. Daehwan Kim, Ph.D., is a professor of economics at the American University in Bulgaria. Previously, he was employed as a financial economist

for FOLIOfn. Dr. Kim also worked as a financial journalist, writing regular columns on financial markets for business media in Asia. He also holds a Ph.D. in economics from Harvard University.

作者介绍:

路德维希 B. 钦塞瑞尼

(Ludwig B. Chincarini)

博士，CFA，Pomona学院金融学教授，同时是机构投资者的金融顾问。他之前还曾经担任：乔治城大学助理金融教授、Rydex全球投资顾问的研究总监、Foliofn（一家在一篮子交易方面具有领先优势的券商）研究总监、国际清算银行研究员。他在麻省理工学院获得经济学博士学位。

金大焕

(Daehwan Kim)

博士，First Private投资管理公司高级组合经理。曾经担任保加利亚美国大学的经济学教授。曾作为一名经济学家受聘于Foliofn。金博士同时是一位金融期刊作者。他在哈佛大学获得经济学博士学位。

目录:

[Quantitative Equity Portfolio Management 下载链接1](#)

标签

量化投资

Quant

量化

金融

投资

资产管理

数学

Finance

评论

Factor model部分讲的不错，很细致。其余的有些地方比较啰嗦。

这本书和Active Portfolio Management相辅相成

之前写错了...应该先读这个再读apm..这个比较简单...

apm加强版

[Quantitative Equity Portfolio Management_下载链接1_](#)

书评

主要讲factor model的，比较实际，比较接地气的一本书。个人认为这本书和active portfolio management，是quantitative portfolio方面讲的不错的两本书。其他很多书都不太好。

[Quantitative Equity Portfolio Management_下载链接1_](#)