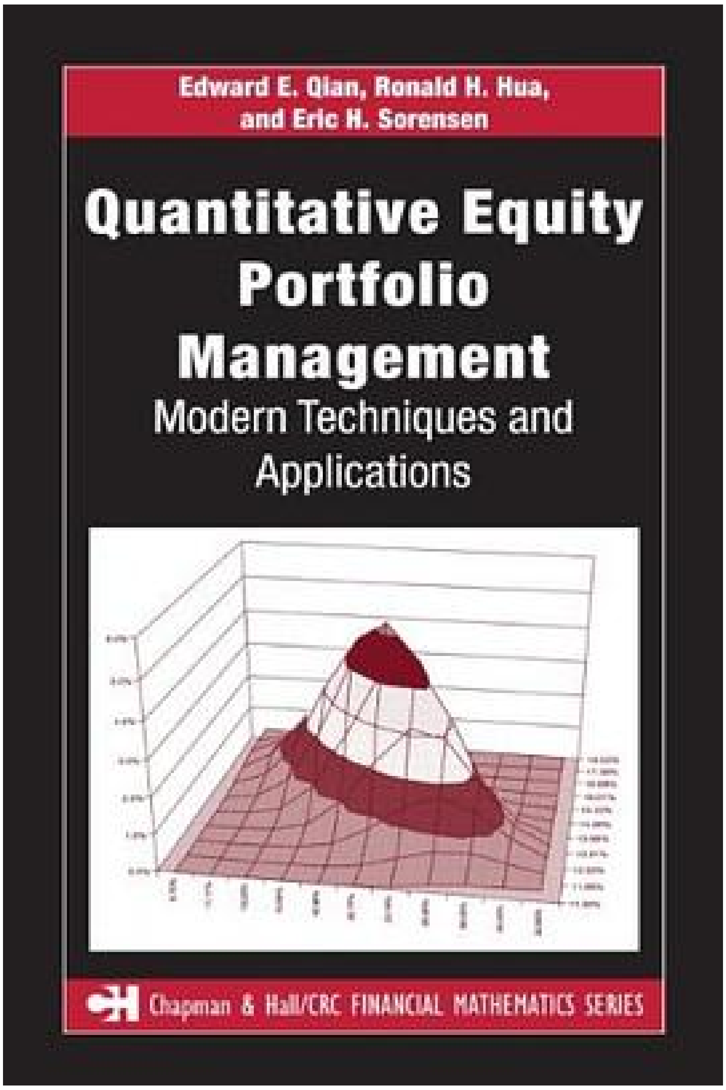
Quantitative Equity Portfolio Management



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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.

作者介绍:

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标签

量化投资

Quant

金融

量化

金融工程

量化交易

投资

quant

评论

还不如看CO的书。

没什么卵用

能把多因子用到这份上也算尽心竭力，当然，结果还是

非！常！牛！逼！甚至连每章后面的references都闪闪发光

2012年钱博士所赠。量化投资不错的书。

的确是我想找的书。稍尴尬的是现实可能就预设更复杂的约束和优化目标然后扔给电脑算了，导致我跳了所有计算证明毫不愧疚……

很务实

看了前言，大概就是回顾基本面分析、技术分析、学院派有效市场假说、无效异象与因子；对金融市场的认识与信念、风险；不认同EMH、致敬FLAM、追寻Alpha；用行为学给量化宽客壮胆……

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good

A thorough book - 看完整本书再回头看前面的章节, 温故而知新. I finally understand why people make unrealistically simplified assumptions (like normal) and run simulations based on them. At least they provide us some insightful guidance when we have no clue how the world truly looks like and behaves. No one has and will have a clue.

也很经典

书评

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