



# **Quantitative Equity Portfolio Management: An Active Approach to Portfolio Construction and Management (McGraw-Hill Library of Investment and Finance)**

*Ludwig B Chincarini, Daehwan Kim*

Download now

[Click here](#) if your download doesn't start automatically

# **Quantitative Equity Portfolio Management: An Active Approach to Portfolio Construction and Management (McGraw-Hill Library of Investment and Finance)**

*Ludwig B Chincarini, Daehwan Kim*

**Quantitative Equity Portfolio Management: An Active Approach to Portfolio Construction and Management (McGraw-Hill Library of Investment and Finance)** Ludwig B Chincarini, Daehwan Kim

## **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:

- 
- 
- 
- 
- 

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 the University of San Francisco and on the academic board of IndexIQ. 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.

 [Download Quantitative Equity Portfolio Management: An Activ ...pdf](#)

 [Read Online Quantitative Equity Portfolio Management: An Act ...pdf](#)

**Download and Read Free Online Quantitative Equity Portfolio Management: An Active Approach to Portfolio Construction and Management (McGraw-Hill Library of Investment and Finance) Ludwig B Chincarini, Daehwan Kim**

---

**From reader reviews:**

**Jose Longoria:**

The book Quantitative Equity Portfolio Management: An Active Approach to Portfolio Construction and Management (McGraw-Hill Library of Investment and Finance) can give more knowledge and information about everything you want. Exactly why must we leave a very important thing like a book Quantitative Equity Portfolio Management: An Active Approach to Portfolio Construction and Management (McGraw-Hill Library of Investment and Finance)? Wide variety you have a different opinion about guide. But one aim which book can give many information for us. It is absolutely right. Right now, try to closer together with your book. Knowledge or information that you take for that, you are able to give for each other; you can share all of these. Book Quantitative Equity Portfolio Management: An Active Approach to Portfolio Construction and Management (McGraw-Hill Library of Investment and Finance) has simple shape however you know: it has great and big function for you. You can appearance the enormous world by available and read a publication. So it is very wonderful.

**Juan Moses:**

This Quantitative Equity Portfolio Management: An Active Approach to Portfolio Construction and Management (McGraw-Hill Library of Investment and Finance) book is not really ordinary book, you have it then the world is in your hands. The benefit you receive by reading this book is actually information inside this book incredible fresh, you will get details which is getting deeper anyone read a lot of information you will get. This particular Quantitative Equity Portfolio Management: An Active Approach to Portfolio Construction and Management (McGraw-Hill Library of Investment and Finance) without we recognize teach the one who reading through it become critical in pondering and analyzing. Don't be worry Quantitative Equity Portfolio Management: An Active Approach to Portfolio Construction and Management (McGraw-Hill Library of Investment and Finance) can bring whenever you are and not make your bag space or bookshelves' become full because you can have it in your lovely laptop even telephone. This Quantitative Equity Portfolio Management: An Active Approach to Portfolio Construction and Management (McGraw-Hill Library of Investment and Finance) having good arrangement in word in addition to layout, so you will not experience uninterested in reading.

**Joaquin Bedard:**

The reason? Because this Quantitative Equity Portfolio Management: An Active Approach to Portfolio Construction and Management (McGraw-Hill Library of Investment and Finance) is an unordinary book that the inside of the guide waiting for you to snap it but latter it will distress you with the secret the idea inside. Reading this book next to it was fantastic author who have write the book in such incredible way makes the content on the inside easier to understand, entertaining method but still convey the meaning fully. So , it is good for you for not hesitating having this any more or you going to regret it. This unique book will give you a lot of advantages than the other book have got such as help improving your skill and your critical thinking way. So , still want to hesitate having that book? If I have been you I will go to the publication store hurriedly.

**Frank Tye:**

Is it an individual who having spare time in that case spend it whole day by simply watching television programs or just telling lies on the bed? Do you need something new? This Quantitative Equity Portfolio Management: An Active Approach to Portfolio Construction and Management (McGraw-Hill Library of Investment and Finance) can be the respond to, oh how comes? It's a book you know. You are thus out of date, spending your extra time by reading in this completely new era is common not a nerd activity. So what these ebooks have than the others?

**Download and Read Online Quantitative Equity Portfolio Management: An Active Approach to Portfolio Construction and Management (McGraw-Hill Library of Investment and Finance) Ludwig B Chincarini, Daehwan Kim #4E67GRUFJM5**

## **Read Quantitative Equity Portfolio Management: An Active Approach to Portfolio Construction and Management (McGraw-Hill Library of Investment and Finance) by Ludwig B Chincarini, Daehwan Kim for online ebook**

Quantitative Equity Portfolio Management: An Active Approach to Portfolio Construction and Management (McGraw-Hill Library of Investment and Finance) by Ludwig B Chincarini, Daehwan Kim Free PDF d0wnl0ad, audio books, books to read, good books to read, cheap books, good books, online books, books online, book reviews epub, read books online, books to read online, online library, greatbooks to read, PDF best books to read, top books to read Quantitative Equity Portfolio Management: An Active Approach to Portfolio Construction and Management (McGraw-Hill Library of Investment and Finance) by Ludwig B Chincarini, Daehwan Kim books to read online.

### **Online Quantitative Equity Portfolio Management: An Active Approach to Portfolio Construction and Management (McGraw-Hill Library of Investment and Finance) by Ludwig B Chincarini, Daehwan Kim ebook PDF download**

**Quantitative Equity Portfolio Management: An Active Approach to Portfolio Construction and Management (McGraw-Hill Library of Investment and Finance) by Ludwig B Chincarini, Daehwan Kim Doc**

**Quantitative Equity Portfolio Management: An Active Approach to Portfolio Construction and Management (McGraw-Hill Library of Investment and Finance) by Ludwig B Chincarini, Daehwan Kim Mobipocket**

**Quantitative Equity Portfolio Management: An Active Approach to Portfolio Construction and Management (McGraw-Hill Library of Investment and Finance) by Ludwig B Chincarini, Daehwan Kim EPub**