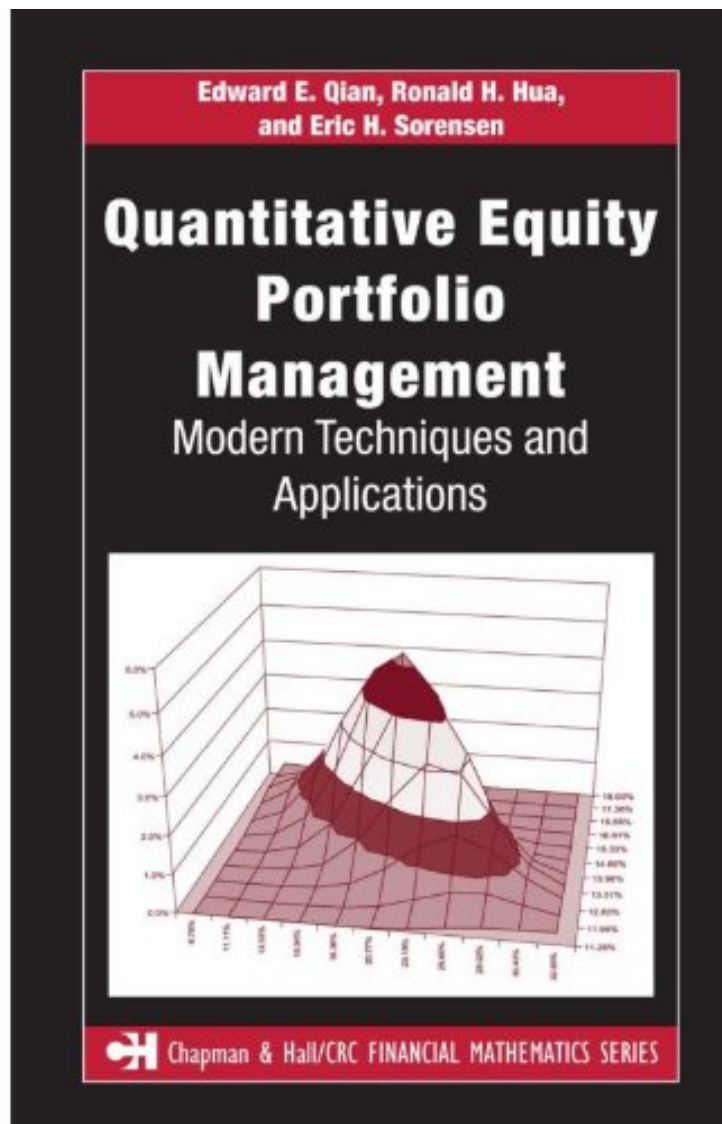


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(Chapman and Hall/CRC Financial Mathematics Series)

Quantitative Equity Portfolio Management: Modern Techniques and Applications (Chapman and Hall/CRC Financial Mathematics Series)

Edward E. Qian, Ronald H. Hua, Eric H. Sorensen
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Edward E. Qian, Ronald H. Hua, Eric H. Sorensen : Quantitative Equity Portfolio Management: Modern Techniques and Applications (Chapman and Hall/CRC Financial Mathematics Series) before purchasing it in order to gage whether or not it would be worth my time, and all praised Quantitative Equity Portfolio Management: Modern Techniques and Applications (Chapman and Hall/CRC Financial Mathematics Series):

9 of 9 people found the following review helpful. Printing issues
By Ian McDonald
The book itself is a clear explanation of the cross sectional approach to forecasting and portfolio construction, primarily applied to equities. The overall level of the book is both informative and mathematically straightforward, a good guide to a research framework. It covers somewhat similar ground as Grinold and Kahn, but from more of a cross-sectional as opposed to time series perspective. Both viewpoints have value, but this text feels more fleshed out and clear than GK. It is hard to argue against getting this book if you are interested in the field. My gripe is that the book itself has numerous typographical issues, largely around leaving out various math symbols. I contacted the publisher and they verified the issue and are in process of fixing (older versions of the book do not have the problem) but I would be aware that "fixed" versions of the book may not be available yet. The errors are things that are more annoying than anything, one can piece together the idea and see what is missing. But for an expensive book aimed at potential practitioners, this should be fixed.

8 of 9 people found the following review helpful. The best book on quantitative equity research and portfolio management
By Yin Luo
This is the best book on the market on quantitative equity research and portfolio management. This book is written by three highly respected quant managers at one of the best buy-side quant firms, Panagora. It's a great book for both students who want to learn quant equity research and practitioners in this business. In addition to entry-level materials on how to build factor models, the authors also include a few more advanced topics about dynamic factor weighting, contextual modeling, portfolio construction with transaction costs, etc. It's very well written, rigorous yet still highly readable. This book was published in 2007, just before the quant crisis; therefore, it didn't cover those areas like how to deal with market crisis, macroeconomic regime shift, and the latest new databases/factors. It's much more practical than Grinold and Kahn's [1999] book and roughly at the same level as Chincarini and Kim [2006], which is another book I'd recommend.

0 of 0 people found the following review helpful. Five Stars
By Junnice book

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.