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Altri autori (Persone)	FocardiSergio KolmPetter N
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Nota di contenuto	Quantitative Equity Investing: Techniques and Strategies; Contents; Preface; About the Authors; Chapter 1: Introduction; Chapter 2: Financial Econometrics I: Linear Regressions; Chapter 3: Financial Econometrics II: Time Series; Chapter 4: Common Pitfalls in Financial Modeling; Chapter 5: Factor Models and Their Estimation; Chapter 6: Factor-Based Trading Strategies I: Factor Construction and Analysis; Chapter 7: Factor-Based Trading Strategies II: Cross-Sectional Models and Trading Strategies; Chapter 8: Portfolio Optimization: Basic Theory and Practice Chapter 9: Portfolio Optimization: Bayesian Techniques and the Black-Litterman Model Chapter 10: Robust Portfolio Optimization; Chapter 11: Transaction Costs and Trade Execution; Chapter 12: Investment Management and Algorithmic Trading; Appendix A: Data Descriptions and Factor Definitions; Appendix B: Summary of Well-Known Factors and Their Underlying Economic Rationale; Appendix C: Review of Eigenvalues and Eigenvectors; Index
Sommario/riassunto	A comprehensive look at the tools and techniques used in quantitative

equity management. Some books attempt to extend portfolio theory, but the real issue today relates to the practical implementation of the theory introduced by Harry Markowitz and others who followed. The purpose of this book is to close the implementation gap by presenting state-of-the-art quantitative techniques and strategies for managing equity portfolios. Throughout these pages, Frank Fabozzi, Sergio Focardi, and Petter Kolm address the essential elements of this discipline, including financial model building,
