Portfolio Construction and Analytics (Frank J. Fabozzi Series)

Frank J. Fabozzi, Dessislava A. Pachamanova
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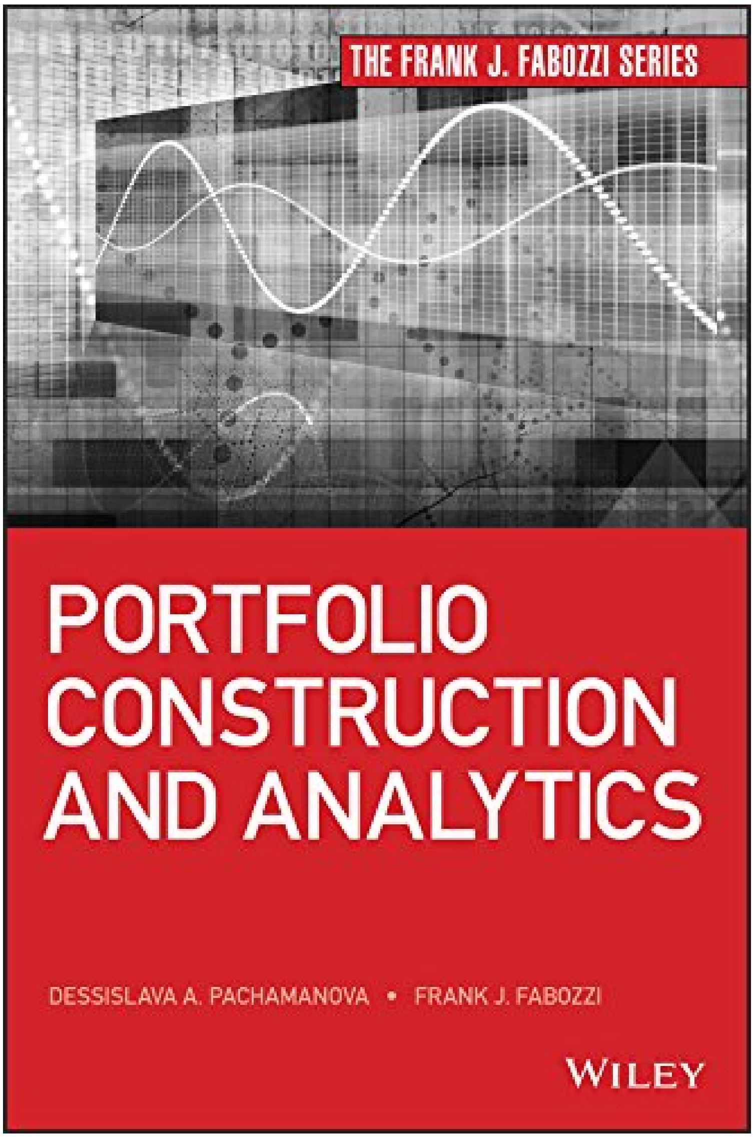

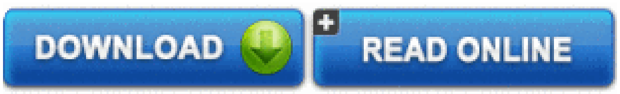

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Frank J. Fabozzi, Dessislava A. Pachamanova : Portfolio Construction and Analytics (Frank J. Fabozzi Series) before purchasing it in order to gage whether or not it would be worth my time, and all praised Portfolio Construction and Analytics (Frank J. Fabozzi Series):

A detailed, multi-disciplinary approach to investment analytics Portfolio Construction and Analyticsnbsp;provides an up-to-date understanding of the analytic investment process for students and professionals alike. With complete and detailed coverage of portfolio analytics and modeling methods, this book is unique in its multi-disciplinary approach. Investment analytics involves the input of a variety of areas, and this guide provides the perspective of data management, modeling, software resources, and investment strategy to give you a truly comprehensive understanding of how today's firms approach the process. nbsp;Real-world examples provide insight into analytics performed with vendor software, and references to analytics performed with open source software will prove useful to both students and practitioners. Portfolio analytics refers to all of the methods used to screen, model, track, and evaluate investments. Big data, regulatory change, and increasing risk is forcing a need for a more coherent approach to all aspects of investment analytics, and this book provides the strong foundation and critical skills you need. Master the fundamental modeling concepts and widely used analytics Learn the latest trends in risk metrics, modeling, and investment strategies Get up to speed on the vendor and open-source software most commonly used Gain a multi-angle perspective on portfolio analytics at today's firms Identifying investment opportunities, keeping portfolios aligned with investment objectives, and monitoring risk and performance are all major functions of an investment firm that relies heavily on analytics output. This reliance will only increase in the face of market changes and increased regulatory pressure, and practitioners need a deep understanding of the latest methods and models used to build a robust investment strategy. Portfolio Construction and Analytics is an invaluable resource for portfolio management in any capacity.

From the Inside FlapIdentifying investment opportunities, keeping portfolios aligned with investment objectives, and monitoring risk and performance are all major functions of an investment management firm and all rely heavily on analytics output. The need to focus on investment analytics in a coherent way has never been greater. In addition to dealing with a tremendous amount of regulatory change, the financial industry is trying to cope with the challenges of managing big data and assessing the risks associated with using models. Practitioners who want a competitive edge will need a deep understanding of state-of-the-art methods and models for building a robust, data-driven investment strategy. Portfolio Construction and Analytics is the authoritative, single-source tour of the latest solutions in the analytic investment process for academia and real-world practice alike. Even readers familiar with the subject will gain fresh insight from the multi-disciplinary approach taken in this book. This comprehensive resource provides an overview of the analytics process at investment management firms from multiple angles: the data management side, the modeling side, the software resources side, and the investment strategy side. Versatile material gives you access to broadly used approaches to portfolio analytics and the newest trends in metrics, modeling approaches, and portfolio analytics system design. Investment professionals get hands-on guidance and best practices, and researchers in academia get an up-to-date, integrated treatment of portfolio construction and analytics. This book is your key to: Optimizing portfolios in terms of total risk and in terms of risk relative to a selected benchmark using classic quantitative approaches Improving your decision making by understanding factors and strategies specific to equity and fixed income portfolio management Constructing smart portfolios and managing risk with financial derivatives You can practice the techniques described in this book right away with time-saving tips for implementing the examples with Microsoft Excelreg; and R. For high-level, comprehensive coverage of investment analytics with the clarity of real-world examples, turn to the trusted brand in finance and its Portfolio Construction and Analytics.From the Back CoverA MULTI-DISCIPLINARY APPROACH TO INVESTMENT ANALYTICS Portfolio Construction and Analytics looks at a number of ways today's investment management firms handle analyticsmdash;not only from the modeling perspective but also from the data management, software resource, and investment strategy perspective. To be used in the field and in the classroom, this go-to resource provides detailed real-world illustrations that emphasize understanding of how portfolio analytics enter the decision-making process at investment management firms and integrate into a robust, data-driven investment strategy. The material inside enables you to: Master fundamental modeling concepts and widely used analytical techniques Upgrade your skillset with the latest trends in risk metrics, models, and investment strategies Get up to speed on the most commonly used vendor and open-source software for investment analytics Gain a multi-angle perspective on portfolio analytics used by today's investment management firms Complete with everything you need to account expertly for risk and implementation issues in your investment analytics, Portfolio Construction and Analytics is your state-of-the-art program for developing a game-changing investment analytics skillset.About the AuthorDESSISLAVA A. PACHAMANOVA is professor of analytics and computational finance and Zwerling Family Endowed Research Scholar at Babson College. FRANK J. FABOZZI is professor of finance at EDHEC Business School, a senior scientific adviser at the EDHEC-Risk Institute, and editor of the Journal of Portfolio Management.