Quantitative Equity Portfolio Management brings the orderly structure of fundamental asset management to the often-chaotic world of active equity management. Straightforward and accessible, it provides you with nuts-and-bolts details for applying the principles of quantitative equity management in your work. Analyzing equities and managing equity portfolios are closely linked. This book provides a comprehensive guide to all aspects of equity portfolio management, from factor models to tax management.

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 ROSENFEILD, 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." - 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. Active Equity Portfolio Management provides a host of relevant topics including equity benchmarks, equity style management, tactical asset allocation, and the use of derivatives to enhance returns. The contributors include top professionals from leading Wall Street firms, as well as top academics. From the Back Cover: Active Equity Portfolio Management provides an overview of the philosophies, methodologies, and strategies involved in attempting to beat the market. The book covers a host of relevant topics including ...