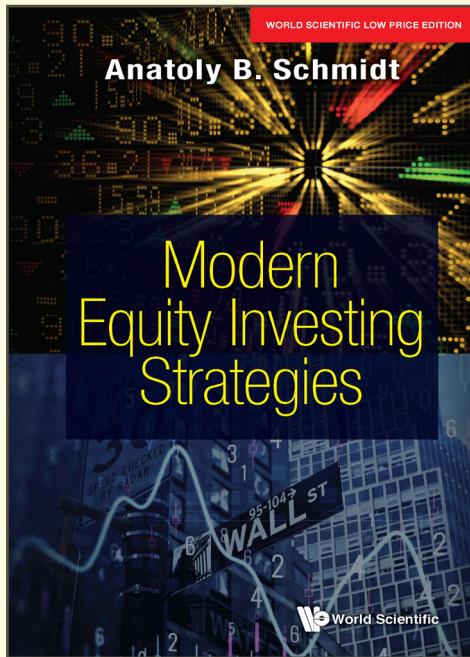


Modern Equity Investing Strategies



By **Anatoly B. Schmidt**

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ISBN	9781944660475
Extent	352pp
Binding	Paperback
Year	2023
Price	Rs. 1350

ABOUT THE BOOK

This book will satisfy the demand among college majors in Finance and Financial Engineering, and mathematically-versed practitioners for description of both the classical approaches to equity investing and new investment strategies scattered in the periodic literature. Besides the major portfolio management theories (mean variance theory, CAPM, and APT), the book addresses several important topics: portfolio diversification, optimal ESG portfolios, factor models (smart betas), robust portfolio optimization, risk-based asset allocation, statistical arbitrage, alternative data based investing, back-testing of trading strategies, modern market microstructure, algorithmic trading, and agent-based modeling of financial markets. The book also includes the basic elements of time series analysis in the Appendix for self-contained presentation of the material. While the book covers technical concepts and models, it will not overburden the reader with math beyond the Finance undergraduates' curriculum.

READERSHIP

Advanced undergraduate and graduate students, researchers, and practitioners in the fields of quantitative finance and financial engineering, and mathematically-versed individual (retail) investors.

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