Quantitative Investment Analysis

Whether you are a novice investor or an experienced practitioner, Quantitative Investment Analysis, 4th Edition has something for you. Part of the CFA Institute Investment Series, this authoritative guide is relevant the world over and will facilitate your mastery of quantitative methods and their application in today's investment process. This updated edition provides all the statistical tools and latest information you need to be a confident and knowledgeable investor. This edition expands coverage to Machine Learning algorithms and the role of Big Data in an investment context along with capstone chapters in applying these techniques to factor modeling, risk management and backtesting and simulation in investment strategies. The authors go to great lengths to ensure an even treatment of subject matter, consistency of mathematical notation, and continuity of topic coverage that is critical to the learning process. Well suited for motivated individuals who learn on their own, as well as general reference, this complete resource delivers clear, example-driven coverage of a wide range of quantitative methods. Inside you'll find: * Learning outcome statements (LOS) specifying the objective of each chapter * A diverse variety of investment-oriented examples both aligned with the LOS and reflecting the realities of today's investment world * A wealth of practice problems, charts, tables, and graphs to clarify and reinforce the concepts and tools of quantitative investment management Sharpen your skills by furthering your hands-on experience in the Quantitative Investment Analysis Workbook, 4th Edition--an essential guide containing learning outcomes and summary overview sections, along with challenging problems and solutions.

CFA INSTITUTE INVESTMENT SERIES Your up-to-date guide to quantitative analysis in the investment industry "Quantitative Investment Analysis provides all of the essential tools to understand the quantitative aspects of investing. In a world in which technology and quantitative techniques increasingly are canvassing all aspects of business and business analysis, the foundations of quantitative analysis have never been more important to the investment game, and will only become more important in the years to come. All investors can benefit from a thorough understanding of the use of quantitative methods." -Ted Seides, CFA, Co-Chief Investment Officer and President, Protégé Partners "When it comes to finance, building a foundation is mission critical. Quantitative Investment Analysis successfully facilitates this mission-providing a first-class education on the critical skills and concepts required to be a successful investment practitioner. Highly recommended." -Wesley R. Gray, PhD, CEO/CIO of Alpha Architect, and author of Quantitative Value and DIY Financial Advisor "Quantitative Investment Analysis gets to the heart of the matter. Crisp, well-written, and technically thorough, this book provides an excellent foundation for understanding the statistics and economics of portfolio management and asset pricing. It also provides a thorough review of the major asset pricing models widely used today." -David Blackwell, Dean, Gatton College of Business and Economics, University of Kentucky



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