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Active Portfolio Management A Quantitative Approach for Providing Superior Returns and Controlling Risk

Active portfolio management : a quantitative approach for providing superior returns and controlling risk
@inproceedings{Grinold2000ActivePM, title={Active portfolio management : a quantitative approach for providing superior returns and controlling risk}, author={R. Grinold and R. N. Kahn}, year={2000} } R. Grinold, R. N. Kahn; Published 2000

Active Portfolio Management: A Quantitative Approach for Producing Superior Returns and Selecting Superior Returns and Controlling Risk McGraw-Hill Library of Investment and Finance: Authors: Richard Grinold, Ronald Kahn: Edition: 2, illustrated: Publisher: McGraw Hill Professional, 1999: ISBN: 0070248826, 9780070248823: Length: 596 pages: Subjects

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Active Portfolio Management: A Quantitative Approach for Producing Superior Returns and Controlling Risk: Grinold, Richard, Kahn, Ronald: 0639785316619: Amazon.com: Books.

?: Richard Grinold / Ronald Kahn ?: McGraw-Hill ?: A Quantitative Approach for Producing Superior Returns and Controlling Risk ?: 1999-10-26 ?: 596 ?: USD 85.00 ?: Hardcover ISBN: 9780070248823

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2. Benchmark portfolios are a standard for the active manager. 3. Active management value added is expected exceptional return less a penalty for active variance. 4. Management of total risk and return is distinct from management of active risk and return. 5. Benchmark timing decisions are distinct from stock selection decisions. II. Terminology 1.

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stocks with the same systematic risk When applied to portfolios, alpha is a description of extraordinary reward obtainable through

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the portfolio strategy. Here it is synonymous with good active management: a better active manager will have a more positive alpha at a given level of risk.

It outlines an active management framework that begins with a benchmark portfolio, then defines exceptional returns as they relate to that benchmark. Beyond the comprehensive treatment of the active management process covered previously, this new edition expands to cover asset allocation, long/short investing, information horizons, and other topics relevant today.

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1 The term active return is also frequently used to describe the excess return of a portfolio in relation to the benchmark return. We are consistent in using excess return only in the one sense given in the current reading; in other contexts, the reader should be aware that it can refer to a return in excess of the risk-free return.

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stocks with the same systematic risk When applied to portfolios, alpha is a description of extraordinary reward obtainable through the portfolio strategy. Here it is synonymous with good active management: a bet-ter active manager will have a more positive alpha at a given level of risk.

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“The Risk and Return from Factors,” Journal of Financial and Quantitative Analysis, 33(2), ... Active Portfolio Management: A Quantitative Approach for Producing Superior Returns and Controlling Risk, Second Edition. McGraw-Hill, New York.

Active portfolio management: a quantitative approach to producing superior returns and selecting superior returns and controlling risk. ... Practical Risk Management for Equity Portfolio Managers. Abstract of the Discussion. British Actuarial Journal, Vol. 9, Issue. 05, p. 1124.

Active Portfolio Management: A Quantitative Approach for

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Producing Superior Returns and Selecting Superior Returns and Controlling Risk, by Richard C. Grinold, Ronald N. Kahn

Prerequisites Some familiarity of portfolio theory and statistics.

Portfolio Management Simulation I will give out practice exercises along the classes. For the portfolio ...

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