



# Quantitative Fund Management (Chapman and Hall/CRC Financial Mathematics Series)

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## Quantitative Fund Management (Chapman and Hall/CRC Financial Mathematics Series) From Chapman and Hall/CRC

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*A Current Snapshot of State-of-the-Art Applications of Dynamic Stochastic Optimization Techniques to Long-Term Financial Planning*

The first part of the book initially looks at how the quantitative techniques of the equity industry are shifting from basic Markowitz mean-variance portfolio optimization to risk management and trading applications. This section also explores novel aspects of lifetime individual consumption investment problems, fixed-mix portfolio rebalancing allocation strategies, debt management for funding mortgages and national debt, and guaranteed return fund construction.

*Up-to-Date Overview of Tactical Financial Planning and Risk Management*

The second section covers nontrivial computational approaches to tactical fund management. This part focuses on portfolio construction and risk management at the individual security or fund manager level over the period up to the next portfolio rebalance. It discusses non-Gaussian returns, new risk-return tradeoffs, and the robustness of benchmarks and portfolio decisions.

*The Future Use of Quantitative Techniques in Fund Management*

With contributions from well-known academics and practitioners, this volume will undoubtedly foster the recognition and wider acceptance of stochastic optimization techniques in financial practice.

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**Quantitative Fund Management (Chapman and Hall/CRC Financial Mathematics Series) From Chapman and Hall/CRC Bibliography**

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### Editorial Review

#### Review

For sophisticated practitioners, **Quantitative Fund Management** is likely to become a cherished reference that brings theoretical and mathematical rigor to the many practical problems of portfolio choice and risk assessment. Crucially, its emphasis on dynamic solutions to portfolio decision problems brings vastly more realism than prior models that implied investor behavior that was static and unresponsive to changes in market conditions and investor financial circumstances. While there is much valuable content in the book for academics as well, the greatest regret for many academics will be that it was not they that have written it.  
?Dan diBartolomeo, President, Northfield Information Services, Boston, Massachusetts, USA

This book very well reflects the current state of the art in the application of advanced stochastic optimization techniques to practical fund management. Pioneer Investments adopts stochastic programming to perform risk assessment and sensitivity analysis and to exploit strategic asset allocation for institutional clients, such as defined benefit pension funds and trusts. These applications leverage on our cutting-edge asset-liability management platform developed jointly with Cambridge. We are proud to have some of our quant solutions designed to deal with the complexities of today's financial markets included in this volume.  
?Dario Frigerio, CEO, Pioneer Investments SA, Milan, Italy

Recent advances in the understanding of financial markets have led to innovative new products and strategies, together with challenges to classical assumptions about the nature of prices over time. **Quantitative Fund Management** provides state-of-the-art descriptions of new discoveries and their value for practical fund management. Its chapters detail analytical and computational techniques that explicitly incorporate the dynamic nature of prices, the potential lack of symmetry in their returns, and the consequences for an investor. The book is unique in providing a wide variety of novel outlooks on these issues ranging from mathematical insights into model structures to a compilation of actual fund management practices. Both academics and practitioners will benefit from having this single comprehensive source on the latest developments in quantitative fund management theory, methodology, and implementation.  
?John Birge, Jerry W. and Carol Lee Levin Professor of Operations Management, University of Chicago, Graduate School of Business, Illinois, USA

#### About the Author

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