



Robust Equity Portfolio Management + Website: Formulations, Implementations, and Properties using MATLAB (Frank J. Fabozzi Series)

Woo Chang Kim, Jang Ho Kim, Frank J. Fabozzi

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A comprehensive portfolio optimization guide, with provided MATLAB code

Robust Equity Portfolio Management + Website offers the most comprehensive coverage available in this burgeoning field. Beginning with the fundamentals before moving into advanced techniques, this book provides useful coverage for both beginners and advanced readers. MATLAB code is provided to allow readers of all levels to begin implementing robust models immediately, with detailed explanations and applications in the equity market included to help you grasp the real-world use of each technique. The discussion includes the most up-to-date thinking and cutting-edge methods, including a much-needed alternative to the traditional Markowitz mean-variance model. Unparalleled in depth and breadth, this book is an invaluable reference for all risk managers, portfolio managers, and analysts.

Portfolio construction models originating from the standard Markowitz mean-variance model have a high input sensitivity that threatens optimization, spawning a flurry of research into new analytic techniques. This book covers the latest developments along with the basics, to give you a truly comprehensive understanding backed by a robust, practical skill set.

- Get up to speed on the latest developments in portfolio optimization
- Implement robust models using provided MATLAB code
- Learn advanced optimization methods with equity portfolio applications
- Understand the formulations, performances, and properties of robust portfolios

The Markowitz mean-variance model remains the standard framework for portfolio optimization, but the interest in—and need for—an alternative is rapidly increasing. Resolving the sensitivity issue and dramatically reducing portfolio risk is a major focus of today's portfolio manager. *Robust Equity Portfolio Management + Website* provides a viable alternative framework, and the hard skills to implement any optimization method.

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