



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

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The First Collection That Covers This Field at the Dynamic Strategic and One-Period Tactical Levels

Addressing the imbalance between research and practice, **Quantitative Fund Management** presents leading-edge theory and methods, along with their application in practical problems encountered in the fund management industry.

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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