



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

By 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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## **Editorial Review**

From the Inside Flap

Since Harry Markowitz published his mean-variance model in 1952, numerous extensions have followed attempting to overcome its limitations. *Robust Equity Portfolio Management* provides singular coverage on one of these extensions—the construction of robust portfolios for equity portfolio management within the mean-variance framework.

Whether you have no background in portfolio management and optimization or want to add quantitative robust equity portfolio management to your skill set, this versatile guide offers step-by-step instruction on the theory and mechanics you need to use robust models for optimal portfolio construction. After an insightful primer on portfolio theory and optimization supported by programming examples, coverage advances to robust formulations, implementation of robust portfolio optimization, attributes of robust portfolios, and robust portfolio performance. Financial professionals and newcomers alike will benefit from:

- Peerless depth and focus of material on the quantitative side of equity portfolio management, with emphasis on portfolio optimization and risk analysis
- Engaging reviews of theoretical developments alongside numerous programming examples to demonstrate their use in practice
- A wealth of historical data, expert insight, and technical expertise used to examine the formulations, implementations, and properties of robust equity portfolios
- A companion website offering hands-on practice implementing portfolio problems in MATLAB, as well as a complete list of MATLAB codes used in the book
- A practical look at software packages for solving robust optimization problems with both easily defined uncertainty sets and functions for automatically reformulating problems into a tractable form

Set yourself apart with the specialized training to explore advanced methods for improving portfolio robustness with *Robust Equity Portfolio Management*.

From the Back Cover

## **A COMPREHENSIVE REVIEW OF ROBUST PORTFOLIO OPTIMIZATION**

*Robust Equity Portfolio Management* offers one-of-a-kind coverage that makes the highly complex and mathematically difficult practice of robust portfolio optimization accessible and easy to implement. With the academic thoroughness and hands-on applicability books in the Fabozzi Series are known for, this complete guide takes you on a dynamic course to master robust portfolio optimization and use it to significantly reduce portfolio risk and resolve the sensitivity issue of the traditional Markowitz mean-variance model. Develop your skills on the accompanying website where you can safely apply what you learned and experiment with constructing robust portfolios for equity portfolio management. This groundbreaking book:

- Introduces the mean-variance model, discusses its shortcomings, and explains common approaches for increasing the robustness of portfolios
- Contains an overview of optimization and details the steps involved in formulating a robust portfolio optimization problem

- Focuses on analyzing robust portfolios constructed from robust portfolio optimization by identifying attributes and summarizing performances

*Robust Equity Portfolio Management* prepares you to solve all possible uncertainties, which is a good strategy in any market.

#### About the Author

**WOO CHANG KIM** is associate professor in the Industrial and Systems Engineering Department at the Korea Advanced Institute of Science and Technology (KAIST). He serves on the editorial boards for several journals, including *Journal of Portfolio Management*, *Optimization and Engineering*, and *Quantitative Finance Letters*.

**JANG HO KIM** is assistant professor of Industrial and Management Systems Engineering at Kyung Hee University.

**FRANK J. FABOZZI** is editor of the *Journal of Portfolio Management*, professor of finance at EDHEC Business School, and a senior scientific adviser at the EDHEC-Risk Institute.

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People live in this new time of lifestyle always try and and must have the free time or they will get great deal of stress from both day to day life and work. So , once we ask do people have spare time, we will say absolutely of course. People is human not really a huge robot. Then we ask again, what kind of activity are there when the spare time coming to a person of course your answer can unlimited right. Then ever try this one, reading publications. It can be your alternative throughout spending your spare time, the book you have read is Robust Equity Portfolio Management, + Website: Formulations, Implementations, and Properties using MATLAB (Frank J. Fabozzi Series).

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