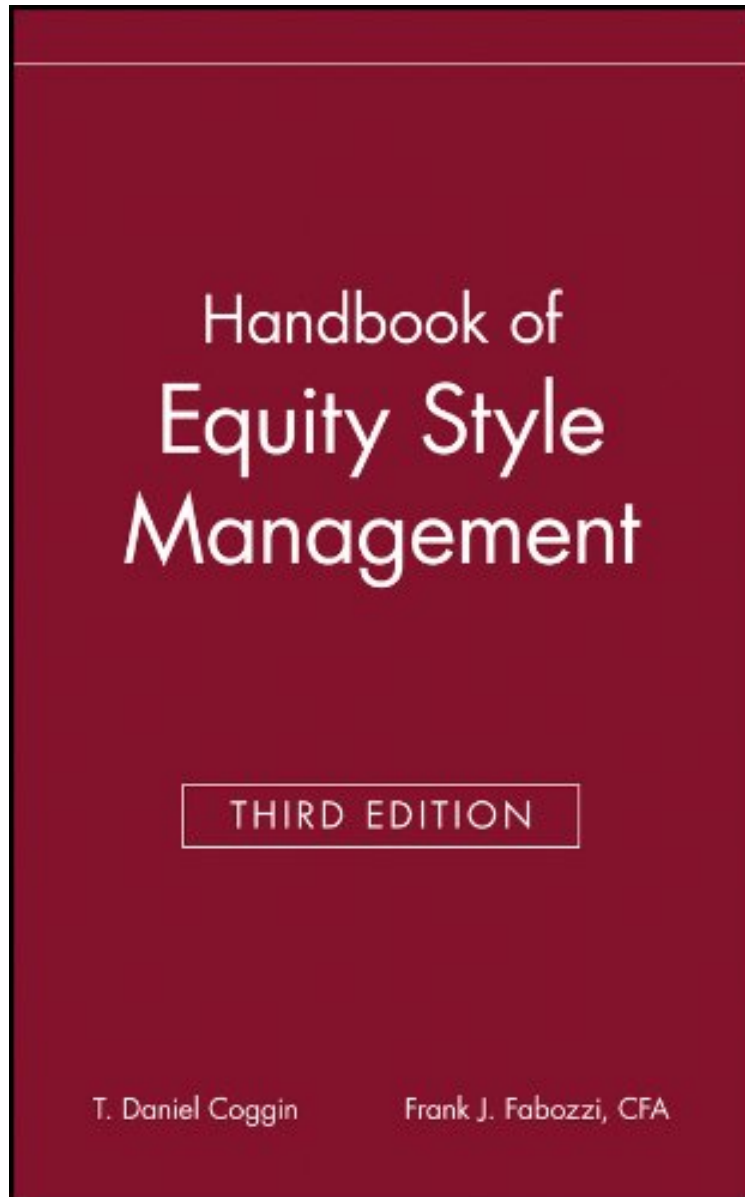


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## The Handbook of Equity Style Management (Frank J. Fabozzi Series)

*T. Daniel Coggin*

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this book in hope to learn about the practical side of style management - how to calculate information coefficients and how to explain them, how to do single and multivariate regressions on the portfolio, etc. If that is what you want, get another book. Once you read it, come back and read this book, and it will give you a deeper understanding of the usage, history, theory behind it.

A fully updated guide to equity style management Pioneered by Nobel laureate William Sharpe, equity style management is derived from a correlation analysis of various equity style categories, such as value, growth, small cap, large cap and foreign stocks. In the Third Edition of *The Handbook of Equity Style Management*, twenty contributors from industry and academia help readers understand various equity style management issues, including equity style indices, different approaches to equity style measurement, foreign stock investing, tactical style management, behavioral aspects of equity style, and equity style benchmarks for manager selection and performance attribution. This updated edition gives readers the rationale behind equity style management, and shows how new strategies can be used to manage risk and improve returns.

From the Back Cover Beginning with the introduction of "value" and "growth" stocks in the late 1930s, expanding to add the concept of "small cap" stocks in the early 1980s, and progressing to the mathematical formalization of Nobel Laureate William Sharpe in the late 1980s, the methodology of equity style is now an integral part of U.S. and non-U.S. equity analysis and portfolio management. Continuing the tradition of the first and second editions, T. Daniel Coggin and Frank J. Fabozzi have brought together thirty-five leading experts from academia and the investment profession to give you the most comprehensive and up-to-date coverage of the key issues in this rapidly growing field. In one concise volume, you will learn the basics of equity style management and its latest developments. This updated edition presents the rationale behind equity style management, and reveals strategies that can be used to manage risk and improve returns. *The Handbook of Equity Style Management, Third Edition* includes new chapters on: The major approaches to defining, managing, and assessing equity style U.S. and non-U.S. equity style indexes The behavioral aspects of equity style Tactical equity style management The impact of the "technology bubble" on equity style investing International value investing Equity style ETFs The mathematical basis of equity style analysis Filled with in-depth analysis and insight from recognized experts in the field, *The Handbook of Equity Style Management, Third Edition* is "must reading" for analysts, portfolio managers, consultants, and individual investors who want to stay informed about this important topic. About the Author T. DANIEL COGGIN, PhD, is a nationally recognized investment management consultant with over twenty-five years of experience in investment management and consulting. Dr. Coggin is a frequent speaker at investment industry conferences, and has co-edited three books and written numerous articles and book chapters on quantitative investment management. He earned his PhD in political science from Michigan State University in 1977 with an emphasis on econometrics and quantitative methods. FRANK J. FABOZZI, PhD, CFA, is Editor of the *Journal of Portfolio Management* and an Adjunct Professor of Finance at Yale University's School of Management. Dr. Fabozzi is on the board of directors of the Guardian Life family of funds and the BlackRock complex of funds. He is an Advisory Analyst for Global Asset Management (GAM) with responsibilities as Consulting Director for portfolio construction, risk control, and evaluation.