DESCRIPTION

Optimal Portfolio Modeling is an easily accessible introduction to portfolio modeling for those who prefer an intuitive approach to this discipline. While early chapters provide engaging insights on the statistical properties of markets, this book quickly moves on to illustrate invaluable trading and risk control models based on popular programs such as Excel and the statistical modeling language R. This reliable resource presents modeling formulas that will allow you to effectively maximize the performance, minimize the drawdown, and manage the risk of your portfolio.

ABOUT THE AUTHOR

Philip J. McDonnell (Sammamish, WA) is a trader and software and trading methodologies developer who has created proprietary data collection and analysis tools for real time analysis of market direction and stock selection with an emphasis on options analysis. Prior, he handled network operations for a venture capital incubator, The Inception Group, and developed and sold an options analysis software package. He has also developed option risk management software for Charles Schwab & Co. McDonnell served as research assistant at University of California, Berkeley, School of Business, under Victor Niederhoffer. He holds degrees in mathematics and computer science from University of California, Berkeley.