DESCRIPTION

Whether you are a novice investor or an experienced practitioner, Quantitative Investment Analysis, 4th Edition has something for you.

Part of the CFA Institute Investment Series, this authoritative guide is relevant the world over and will facilitate your mastery of quantitative methods and their application in today's investment process. This updated edition provides all the statistical tools and latest information you need to be a confident and knowledgeable investor. This edition expands coverage of Machine Learning algorithms and the role of Big Data in an investment context along with capstone chapters in applying these techniques to factor modeling, risk management and backtesting and simulation in investment strategies.

The authors go to great lengths to ensure an even treatment of subject matter, consistency of mathematical notation, and continuity of topic coverage that is critical to the learning process. Well suited for motivated individuals who learn on their own, as well as a general reference, this complete resource delivers clear, example-driven coverage of a wide range of quantitative methods. Inside you'll find:

• Learning outcome statements (LOS) specifying the objective of each chapter

• A diverse variety of investment-oriented examples both aligned with the LOS and reflecting the realities of today's investment world

• A wealth of practice problems, charts, tables, and graphs to clarify and reinforce the concepts and tools of quantitative investment management
You can choose to sharpen your skills by furthering your hands-on experience in the *Quantitative Investment Analysis Workbook, 4th Edition* (sold separately)—an essential guide containing learning outcomes and summary overview sections, along with challenging problems and solutions.

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**ABOUT THE AUTHOR**

*CFA Institute* is the global association of investment professionals that sets the standard for professional excellence and credentials. The organization is a champion for ethical behavior in investment markets and a respected source of knowledge in the global financial community. The end goal: to create an environment where investors' interests come first, markets function at their best, and economies grow. CFA Institute has more than 155,000 members in 165 countries and territories, including 150,000 CFA® charterholders, and 148 member societies. For more information, visit www.cfainstitute.org.

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