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# ACTIVE EQUITY MANAGEMENT

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## Contents

Chapter 1 Introduction.....	1
Market efficiency.....	1
Technical analysis versus fundamental analysis .....	5
Quantitative analysis .....	6
Active mutual funds and hedge funds .....	8
Fundamental Law of Active Management .....	10
Conclusion.....	13
Chapter 2 Data.....	15
Asset identifiers, descriptions, prices and volumes.....	15
Asset identifiers.....	15
Asset descriptions.....	17
Price, volume, dividends and splits.....	18
Trade and Quote (TAQ) data .....	18
Fundamental data.....	19
Financial reports.....	19
Analyst estimations .....	20
Institutional ownership and Insider trades .....	20
Short interest .....	21
Risk models.....	21
Industry-specific data .....	22
Patents .....	22
Additional data .....	23
News data.....	23
Internet data and social media data .....	24
Economic links.....	24
Option data.....	24
Data management .....	25
Conclusion.....	29
Chapter 3 Seasonal Effects.....	31
Seasonality in market returns .....	31
Presidential and mid-term election effect.....	31
Sell in May and Go Away .....	33
Santa Claus rally .....	35
January effect .....	35
Turn-of-the-month effect .....	36
Option expiration week.....	37
Holiday effect.....	37
Seasonality in cross-sectional stock returns .....	38
Industry return seasonality .....	38
January effect – Market Cap .....	40
Options max pain .....	40
Intraday return.....	41
Conclusion.....	41

Chapter 4 Economic and Market Indicators .....	43
Economic activity indicators .....	44
GDP.....	44
Retail sales .....	45
Housing activities.....	46
Employment indicators .....	47
Purchasing Managers Index (PMI) and Consumer Confidence Index .....	48
Inflation, interest rate, and currency indicators .....	49
Price indices and commodity prices.....	49
Interest rate and yield curve .....	50
Currency movement.....	51
Monetary and fiscal policies .....	51
Market sentiment indicators .....	52
Conclusion.....	55
Chapter 5 Technical Signals .....	57
Price, volume and volatility measures.....	58
Trend following signals.....	59
Moving Averages (MA).....	59
Momentum .....	63
Channel Breakouts .....	65
Trend strength indicators and whipsaw reduction.....	66
Mean reversion signals .....	69
Bollinger Bands.....	69
Relative strength index.....	70
Stochastic oscillator .....	72
Volume-adjusted technical indicators .....	73
On-balance volume (OBV) .....	74
Chaikin Accumulation/Distribution Line (ADL) and Chaikin Money Flow .....	74
Money flow index (MFI) .....	75
Exit Strategies.....	75
Signal reversion.....	75
Stop loss and trailing stops.....	76
Price Targets.....	77
Time Stops .....	78
Momentum versus mean reversion strategies.....	78
Technical signals for Quantitative Portfolio Management.....	81
Momentum signals.....	82
Short-term mean reversion signals.....	83
Technical analysis for fundamental portfolio management .....	85
Conclusion.....	86
Chapter 6 Fundamental Signals.....	87
Financial statements .....	88
Factor models and residual returns.....	92
Value factors.....	94
Profitability and efficiency factors .....	101
Growth and fundamental momentum factors .....	104

Sentiment factors .....	107
Analyst estimates .....	107
Management actions and statements .....	111
Institutional ownership .....	114
Short interest .....	115
Quality factors .....	118
Earnings quality .....	118
Agency problem .....	121
<i>Research and development (R&amp;D) expenses and extraordinary items</i> .....	122
Risk factors .....	123
Business risk .....	124
Financial risk .....	124
Liquidity risk .....	126
Beta and idiosyncratic risk .....	128
Skewness and lottery indicator .....	128
Conclusion .....	129
Chapter 7 Other Signals .....	131
Economic links .....	131
Order flow indicators .....	132
Order imbalance .....	132
Probability of Informed Trading (PIN) .....	135
Volume-synchronized probability of informed trading (VPIN) .....	136
Equity flow indicator .....	136
Derivative market and bond market data .....	137
Option data .....	137
CDS data .....	139
Broker and third-party research .....	140
Channel check and expert network .....	140
Alpha capture .....	141
News, internet and social media .....	143
News signals .....	143
Social media, blogs and other internet sites .....	145
Industry-specific factors .....	147
Conclusion .....	149
Chapter 8 Performance measures .....	151
Trade-level performance measures .....	151
Portfolio-level performance measures .....	152
Sharpe ratio and information ratio .....	154
Other risk-adjusted performance measures .....	156
Leverage .....	159
Conclusion .....	161
Chapter 9 Signal Construction and Testing .....	163
Factor score .....	163
Factor z-scores .....	163
Neutralization .....	167
Conditional factors .....	169

Evaluation of a single factor .....	170
Returns .....	171
Information coefficient (IC) .....	172
Hedged portfolio return .....	175
Turnover, information decay and rebalancing .....	176
Stratified models .....	177
Good Modeling Practices .....	180
Inaccuracies in data .....	180
Data snooping .....	181
Look-ahead bias .....	182
Survivorship bias .....	183
Return distribution .....	184
Stocks with low liquidity .....	184
Market friction and costs .....	185
Credibility of simulated results .....	186
Regime shift .....	187
Conclusion .....	188
Chapter 10 Portfolio construction and Risk Management .....	191
Mean-variance optimization .....	191
Risk forecast .....	197
Sample covariance matrix .....	197
Fundamental factor models .....	199
Economic factor models .....	202
Statistical factor models .....	202
Limitation of risk models .....	204
Risk-adjusted information coefficient .....	206
Return forecast .....	208
Factor group and composite factor scores .....	209
Factor interactions, sequential screening, and selection scores .....	211
Quantitative linear models .....	212
Short-term signals for long-term investors .....	214
Nonlinear models and statistical learning approaches .....	215
Interaction between return forecast and risk forecast .....	219
Black-Litterman Model .....	221
Portfolio constraints .....	227
Conclusion .....	230
Chapter 11 Dynamic Portfolio Construction .....	231
Factor momentum .....	232
Macroeconomic and market factors .....	236
Economic conditions .....	236
Market regimes .....	238
Investor sentiment .....	239
Valuation spreads .....	241
Seasonality .....	242
Conclusion .....	243
Chapter 12 Statistical arbitrage .....	245

Dual-class-shares based pairs trading .....	245
Correlation-based pairs trading .....	247
Cointegration-based pairs trading .....	249
Benchmark-based statistical arbitrage .....	254
Conclusion .....	255
Chapter 13 Other Investment Strategies .....	257
Other equities strategies .....	257
Low risk strategies .....	257
Risk arbitrage .....	259
Convertible arbitrage and capital-structure arbitrage .....	261
Commodities .....	262
Momentum strategies .....	265
Backwardation strategies .....	265
Hedging pressure (normal backwardation) strategies .....	266
Currency .....	268
Asset allocation .....	272
Risk parity strategies .....	272
Tactical asset allocation .....	275
Alternative beta strategies .....	277
Conclusion .....	280
Chapter 14 Implementation .....	281
Trading costs and trading risk .....	281
Trading cost components .....	281
Trading risk .....	287
Pre-trade analysis .....	288
Trading cost models .....	288
Portfolio optimization with trading costs .....	290
Volume and volatility patterns .....	292
Pre-trade report .....	294
Trading strategies .....	295
Execution methods .....	296
Orders .....	298
Trade schedule .....	299
Trading venues and order routing .....	302
Post-trade analysis .....	304
Impact of high frequency trading .....	306
Other implementation costs .....	308
Conclusion .....	309
Glossary .....	311
References .....	313

## ABOUT **ACTIVE EQUITY MANAGEMENT**

**Active Equity Management** provides a comprehensive understanding of technical, fundamental, and economic signals used in equities trading. It explores in detail how such signals may be created, rigorously tested and successfully implemented. Filled with practitioner insights derived from years of experience in the hedge fund industry, and supported with academic theory, Active Equity Management provides an in-depth review of basic financial concepts, examines data sources useful for equities trading, and delves into popular seasonal effects and market indicators. It also highlights best practices in model development, portfolio construction, risk management, and execution.

In combining topical thinking with the latest trends, research, and quantitative frameworks, Active Equity Management will help both the novice and the veteran practitioner understand the exciting world of equities trading.

- Covers extensive data sources to build investing information, insight and conviction edges
- Examines seasonal effects, explores economic & market indicators to make better trading decisions
- Addresses technical and fundamental signal construction and testing
- Explains dynamic factor timing strategies, portfolio construction and management
- Reviews standard approaches for trade-level and portfolio-level performance measurement
- Discusses implementation, trading cost analysis and turnover management