



# Financial Modeling of the Equity Market: From CAPM to Cointegration

*Frank J. Fabozzi, Sergio M. Focardi, Petter N. Kolm*

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**An inside look at modern approaches to modeling equity portfolios**

*Financial Modeling of the Equity Market* is the most comprehensive, up-to-date guide to modeling equity portfolios. The book is intended for a wide range of quantitative analysts, practitioners, and students of finance. Without sacrificing mathematical rigor, it presents arguments in a concise and clear style with a wealth of real-world examples and practical simulations. This book presents all the major approaches to single-period return analysis, including modeling, estimation, and optimization issues. It covers both static and dynamic factor analysis, regime shifts, long-run modeling, and cointegration. Estimation issues, including dimensionality reduction, Bayesian estimates, the Black-Litterman model, and random coefficient models, are also covered in depth. Important advances in transaction cost measurement and modeling, robust optimization, and recent developments in optimization with higher moments are also discussed.

**Sergio M. Focardi** (Paris, France) is a founding partner of the Paris-based consulting firm, The Intertek Group. He is a member of the editorial board of the *Journal of Portfolio Management*. He is also the author of numerous articles and books on financial modeling. **Petter N. Kolm**, PhD (New Haven, CT and New York, NY), is a graduate student in finance at the Yale School of Management and a financial consultant in New York City. Previously, he worked in the Quantitative Strategies Group of Goldman Sachs Asset Management, where he developed quantitative investment models and strategies.

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