

Nonlinear Investing: A Quantamental Approach

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These questions cannot be answered by piecing together fundamental prospects based on personal experience and preference, which can be biased, or by torturing the data to make it confess whatever we want (particularly big data, which allows more freedom for data mining). Rather, nonlinear investing should rely on both fundamental insights and quantitative analysis: the former ensures that similar nonlinear patterns will occur in the future and the latter validates the nonlinear pattern with historical data. In this way, quant marries fundamental: a quantamental approach!

The book provides a systematic guide to conducting nonlinear investing through quantamental analysis. The author demonstrates how nonlinear investment strategies, achieving both depth and breadth, add significant value to portfolio performance for different asset classes.

The primary audience for this book is senior professional investors and quant/fundamental investment shops who look for new ideas to enhance their existing products or develop new products. The book will also be helpful to finance faculty and graduate students who are interested in frontier industry practices.

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