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Great Investment Ideas is a collection of articles published in the Journal of Portfolio Management from 1993 to 2015. The book contains useful ideas for investment management and trading and discusses the methods, results and evaluation of great investors. It also covers important topics such as the effect of errors in means, variances and co-variances in portfolio selection problems, stock market crashes and stock market anomalies, portfolio theory and practice, evaluation theory, etc. This book is a must-have publication for investors and financial experts, researchers and graduate students in finance.

Volume 1 of "The Strategic Analysis of Financial Markets," a Framework, is premised on the belief that markets can be understood only by dropping the assumptions of rationality and efficient markets in their extreme forms, and showing that markets still have an inherent order and inherent logic. But that order results primarily from the "predictable irrationality" of investors, as well as from people's uncoordinated attempts to profit. The market patterns that result do not rely on rationality or efficiency. A framework is developed for understanding financial markets using a combination of psychology, statistics, game and gambling analysis, market history and the author's experience. It expresses analytically how professional investors and traders think about markets -- as games in which other participants employ inferior, partially predictable strategies. Those strategies' interactions can be toxic and lead to booms, bubbles, busts and crashes, or can be less dramatic, leading to various patterns that are mistakenly called "market inefficiencies" and "stylized facts." A logical case is constructed, starting from two foundations, the psychology of human decision making and the "Fundamental Laws of Gambling." Applying the Fundamental Laws to trading leads to the idea of "gambling rationality" (rationality), replacing the efficient market's concept of "rationality." By classifying things that are likely to have semi-predictable price impacts (price "distorters"), one can identify, explore through data analysis, and create winning trading ideas and systems. A structured way of doing all this is proposed: the six-step "Strategic Analysis of Market Method." Examples are given in this and Volume 2. Volume 2 of "The Strategic Analysis of Financial Markets" | Trading System Analytics, continues the development of Volume 1 by introducing tools and techniques for developing trading systems and by illustrating them using real markets. The difference between these two Volumes and the rest of the literature is its rigor. It describes trading as a form of gambling that when properly executed, is quite logical, and is well known to professional gamblers and analytical traders. But even those elites might be surprised at the extent to which quantitative methods have been justified and applied, including a life cycle theory of trading systems. Apart from a few sections that develop background material, Volume 2 creates from scratch a trading system for Eurodollar futures using principles of the Strategic Analysis of Markets Method (SAMM), a principled, step-by-step approach to developing profitable trading systems. It has an entire Chapter on mechanical methods for testing and improvement of trading systems, which transcends the rather unstructured and unsatisfactory "backtesting" literature. It presents a breakout trend following system developed using factor models. It also presents a specific pairs trading system, and discusses its life cycle from an early, highly profitable period to its eventual demise. Recent developments in momentum trading and suggestions on improvements are also discussed.

This volume presents lecture notes for a course in behavioral finance, most suitable for MBA students, but also adaptable for a PhD class. These lecture notes are based on the author's experience in teaching behavioral finance classes at Bocconi University (at the PhD level) and at the Academic College of Tel Aviv-Yafo (MBA). Written in a way that is user-friendly for both teachers and students, this book is the first of its kind and consolidates all the material necessary for a course on behavioral finance, balancing psychological concepts with financial applications. Material formerly presented only in academic papers has been transformed to a format more suitable for students, while the most important issues have been highlighted in boxes that can form the basis of a lecturer's teaching slides. In addition to corraling all the currently scattered materials into one book, a neat logical order is introduced to the subject matter. Behavioral finance is put in a context relative to the other disciplines of finance, its history is outlined and the way it evolved -- from an eclectic collection of counter examples to market efficiency into a bona fide discipline of finance -- is reviewed and explained. The 17 topic-based chapters in this book are each intended for a 90-minute lecture. The first five chapters (Part 1) provide the psychological and financial foundations of behavioral finance. The next 12 chapters (Part 2) are applications. Chapters 6-13 cover the essentials while Chapters 14-17 are special, elective topics.

This book discusses many key topics in investment and risk management, the global economic situation and the shift in global investment strategies. It was largely written during the period of 2007-12, one of the most tumultuous times in global financial markets which called into question not only tenets of economic forecasting and also asset allocation and return strategies. It contains studies of how investors lose money in derivative markets, examples of those who did not and how these disasters could have been prevented. The authors draw some conclusions on the impact of the structural shifts currently underway in the global economy as well as how cyclical trends will affect these industries, the globe and key sectors. The authors zoom in on key growth areas, including emerging markets, their interlinkages and financial trends. The book also covers risk arbitrage and mean reversion strategies in financial and sports betting markets, plus incentives, volatility aspects, risk taking and investments strategies used by hedge funds and university endowments. Topics such as stock market crash predictions, asset liability planning models, various players in financial markets and the evaluation of the greatest investors are also discussed. The book presents tools and case studies of real applications for analyzing a wide variety of investment returns and better assessing the risks which many investors have preferred to ignore in the search of returns. Many security market regularities or anomalies are discussed including political party and January effects as is the process of building scenarios and using Kelly and fractional Kelly strategies to optimize returns.

This book analyses calendar anomalies in the real estate industry with a focus on the European market. It considers annual, monthly and weekly calendar anomalies looking at a representative sample of European REITs and highlights the main differences amongst the countries.

This book provides a comprehensive overview of the emerging field of cultural finance. It summarizes research results of cultural differences in financial decision making and financial markets. Many of the results have been published in leading academic journals over the last ten years but some are presented here for the first time. The book is based on an international survey on risk and time preferences in the INTRA study, conducted in 53 countries worldwide. Applications to financial markets include the equity premium puzzle, the value premium, dividend payout policies and asset allocations.

This book introduces the readers to the rapidly growing literature and latest results on financial, fundamental and seasonal anomalies, stock selection modeling and portfolio management. Fifty years ago, finance professors taught the Efficient Markets Hypothesis which states that the average investor could not outperform the stock market based on technical, seasonal and fundamental data. Many, if not most faculty and investors, no longer share that opinion. In this book, the authors report original empirical evidence that applied investment research can produce statistically significant stock selection and excess portfolio returns in the US, and larger excess returns in international and emerging markets.

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