

## MODERN INVESTMENT MANAGEMENT

## AN EQUILIBRIUM APPROACH

Bob Litterman and the Quantitative Resources Group Goldman Sachs Asset Management



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## Content;

| PART ONE<br>Theory  |    |
|---|----|
| CHAPTER 1<br>Introduction: Why an Equilibrium Approach?                                 |    |
| Bob Litterman   |    |
| CHAPIER 2<br>ie Ins   |    |
| Bob Litterman   |    |
| CHAPTER 3<br>Risk Measurement   | 24 |
| Bob Litterman   |    |
| CHAPTER 4<br>The Capital Asset Pricing Model  |    |
| Bob Litterman   | 44 |
| CHAPTER 5<br>The Equity Risk Premium<br>Mark M. Carhart and Kurt Winkelmann<br>CHAPTERS |    |
| Global Equilibrium Expected Returns   |    |
| Bob Litterman   | 76 |
| CHAPTER 7<br>syond  |    |
| Bob Litterman   |    |
| PART TWO<br>Institutional Funds   | 91 |
| CHAPTER 8   |    |
| The Market Portfolio<br>Ripsy Bandourian and Kurt Winkelmann                            | XV |

| CHAPTERS<br>Issues In Strategic Asset Allocation   | 104 |
|--|-----|
| Kurt Winkelmann  |     |
| CHAPTER 10<br>Strategic Asset Allocation In the Presence of Uncertain Liabilities                              | 110 |
| Ronald Howard and Yoel Lax   |     |
| CHAPTER 11<br>International Diversification and Currency Hedging   | 136 |
| Kurt Winkelmann  |     |
| CHAPTER 12<br>The Value of Uncorralated Sources of Return<br>Bob Litterman<br>Risk Budgeting                   | 152 |
| CHAPTER 13<br>Developing an Optimal Active Risk Budget   | 171 |
| Kurt Winkelmann  |     |
| CHAPTER 14<br>Budgeting Risk along the Active Risk Spectrum  | 192 |
| Andrew Alford, Robert Jones, and Kurt Winkelmann   |     |
| CHAPTER 15<br>Risk Management and Risk Budgeting at the Total Fund Level<br>Jason Gottlieb                     | 211 |
| CHAPTER 16   |     |
| <b>Covarlance Matrix Estimation</b><br>Giorgio De Santis, Bob Litterman, Adrien Vesval, and<br>Kurt Winkelmann | 224 |
| CHAPTER 17<br>Risk Monitoring and Performance Measurement  | 249 |
| Jacob Rosengarten and Peter Zangari<br>CHAPTER 18<br>The Need for Independent Valuation<br>Jean-Pierre Mittaz  | 285 |

| CHAPTER 18<br>Return Attribution  | 297 |
|---|-----|
| Peter Zangari   |     |
| CHAPTER 20<br>Equity Risk Factor Models<br>Peter Zangari  |     |
| PART FOUR<br>Traditional Investments  |     |
| CHAPTER 21<br>An Asset-Management Approach to Manager Selection   |     |
| David Ben-Ur and Chris Vella  |     |
| CHAPTER 22<br>Investment Program Implementation: Realities and Rest Practices   | 407 |
| /. Douglas Kramer   |     |
| CHAPTER 23<br>Equity Portfolio Management   | 419 |
| Andrew Alford, Robert Jones, and Terence Lim  | 485 |
| CHAPTER 24<br>Fixed Income Risk and Return<br>iART Five athan Beinner<br>Alternative Asset Classes                                |     |
| CHAPTER 25<br>Global Tactical Asset Allocation  | 455 |
| Mark M. Carhart   |     |
| CHAPTER 26<br>Strategic Asset Allocation and Hedge Funds<br>Kurt Winkelmann, Kent A. Clark, Jacob Rosengarten,<br>and Tarun Tyagi |     |
| CHAPTER 27<br>Managing a Portfolio of Hedge Funds<br>Kent A. Clark  | 501 |

| CHAPTER 28<br>Investing In Private Equity<br>Barry Griffiths                                 | 516 |
|--|-----|
| PART SIX   |     |
| Private Wealth   |     |
| CHAPTER 28<br>Investing for Real After-Tax Results<br>Don Mulvihill                          | 533 |
| CHAPTER 30<br>Real, After-Tax Returns of U.S. Stocks, Bonds, and Bills,<br>1929 through 2001 | 540 |
| Don Mulvihill  |     |
| CHAPTER 31   |     |
| Asset Allocation and Location<br>Don Mulvihill   | 565 |
| CHAPTER 82   |     |
| Equity Portfolio Structure   | 579 |
| Don Mulvihill  |     |
| Bibliography   | 595 |
| Index  | 905 |