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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.

This book presents studies of stock market crashes big and small that occur from bubbles bursting or other reasons. By a bubble we mean that prices are rising just because they are rising and that prices exceed fundamental values. A bubble can be a large rise in prices followed by a steep fall. The focus is on determining if a bubble actually exists, on models to predict stock market declines in bubble-like markets and exit strategies from these bubble-like markets. We list historical great bubbles of various markets over hundreds of years. We present four models that have been successful in predicting large stock market declines of ten percent plus that average about minus twenty-five percent. The bond stock earnings yield difference model was based on the 1987 US crash where the S&P 500 futures fell 29% in one day. The model is based on earnings yields relative to interest rates. When interest rates become too high relative to earnings, there almost always is a decline in four to twelve months. The initial out of sample test was on the Japanese stock market from 1948-88. There all twelve danger signals produced correct decline signals. But there were eight other ten percent plus declines that occurred for other reasons. Then the model called the 1990 Japan huge -56% decline. We show various later applications of the model to US stock declines such as in 2000 and 2007 and to the Chinese stock market. We also compare the model with high price earnings decline predictions over a sixty year period in the US. We show that over twenty year periods that have high returns they all start with low price earnings ratios and end with high ratios. High price earnings models have predictive value and the BSEYD models predict even better. Other large decline prediction models are call option prices exceeding put prices, Warren Buffett's value of the stock market to the value of the economy adjusted using BSEYD ideas and the value of Sotheby's stock. Investors expect more declines than actually occur. We present research on the positive effects of FOMC meetings and small cap dominance with Democratic Presidents. Marty Zweig was a wall street legend while he was alive. We discuss his methods for stock market predictability using momentum and FED actions. These helped him become the leading analyst and we show that his ideas still give useful predictions in 2016-2017. We study small declines in the five to fifteen percent range that are either not expected or are expected but when is not clear. For these we present methods to deal with these situations. The last four January-February 2016, Brexit, Trump and French elections are analzyed using simple volatility-S&P 500 graphs. Another very important issue is can you exit bubble-like markets at favorable prices. We use a stopping rule model that gives very good exit results. This is applied successfully to Apple computer stock in 2012, the Nasdaq 100 in 2000, the Japanese stock and golf course membership prices, the US stock market in 1929 and 1987 and other markets. We also show how to incorporate predictive models into stochastic investment models. Contents: IntroductionDiscovery of the Bond–Stock Earnings Yield Differential ModelPrediction of the 2007–2009 Stock Market Crashes in the US, China and IcelandThe High Price–Earnings Stock Market Danger Approach of Campbell and Shiller versus the BSEYD ModelOther Prediction Models for the Big Crashes Averaging –25%Effect of Fed Meetings and Small-Cap DominanceUsing Zweig's Monetary and Momentum Models in the Modern EraAnalysis and Possible Prediction of Declines in the –5% to –15% RangeA Stopping Rule Model for Exiting Bubble-like Markets with ApplicationsA Simple Procedure to Incorporate Predictive Models in Stochastic Investment Models

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 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.

This book is a collection of applications of analytic techniques to a number of popular sports including baseball, basketball, hockey, Jai Alai, NFL football and horseracing. We focus on both the statistics of the sporting events and betting strategies on the events. The subject is fascinating as there are many twists and subtle complicated decisions.Sports analytics applies mathematical and statistical methods to important questions in the structure and performance of sporting activities using the same basic methods and approaches as data analysts in other disciplines.Sports games and events are a fruitful area for study and to evaluate betting strategies as there is extensive data and mean reversion. With prices changing continuously, risk arbitrage bets can be made. Moreover, little errors, like a penalty to a player or an error in a call by a referee, can change the score of a game and corresponding betting prices. The collection and analysis of in-game data can inform players, coaches and staff on effective decision making during sporting events.Novel features of the book include: an analysis of who were the greatest baseball batters; analyses of the players most important to team success (and they are not necessarily the best players) in basketball, NFL football and hockey; a tutorial on risk arbitrage and its applications to NFL football and NBA basketball; a discussion of many ad hoc decision rules by coaches and players and what was really optimal; in the racing section we discuss breeding, the analysis of various bets like the Rainbow and ordinary Pick 6, a discussion and betting on the most important races and a visit to the Breeders' Cup with Ed Thorp to demonstrate the place and show system in action.

The efficient market hypothesis (EMH) maintains that all relevant information is fully and immediately reflected in stock prices and that investors will obtain an equilibrium rate of return. The EMH has far reaching implications for capital allocation, stock price prediction, and the effectiveness of specific trading strategies. Equity market anomalies reflect that the market is inefficient and hence, contradicts the EMH. This book gathers both theoretical and practical perspectives, by including research issues, methodological approaches, practical case studies, uses of new policy and other points of view related to equity market efficiency to help address the future challenges facing the global equity markets and economies. Information Efficiency and Anomalies in Asian Equity Markets: Theories and evidence is an insightful resource that will be useful for students, academics and professionals alike.

Volume 1 of "The Strategic Analysis of Financial Markets," — 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" (grationality), 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 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.