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Active Portfolio Management ()

foundations of active portfolio management. But the practice of active management requires something more: expected return forecasts different from the consensus. 9. Active management is forecasting. Forecasting takes raw signals of asset returns and turns them into refined forecasts. This is a first step in active management implementation.

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15.433 INVESTMENTS Active Portfolio Management

Chee Ooi, Senior Portfolio Manager with the Active Quantitative Equity team at State Street Global Advisors, discusses the team's unique approach to constructing defensive equity portfolios and corrects common misperceptions about what a well-formulated defensive equity strategy can accomplish – not just in periods of market volatility, but also in periods of relative calm.

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Quantitative Equity Portfolio Management

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