



Risk Parity Fundamentals

By Edward E. Qian

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Discover the Benefits of Risk Parity Investing

Despite recent progress in the theoretical analysis and practical applications of risk parity, many important fundamental questions still need to be answered.

Risk Parity Fundamentals uses fundamental, quantitative, and historical analysis to address these issues, such as:

- *What are the macroeconomic dimensions of risk in risk parity portfolios?*
- *What are the appropriate risk premiums in a risk parity portfolio?*
- *What are market environments in which risk parity might thrive or struggle?*
- *What is the role of leverage in a risk parity portfolio?*

An experienced researcher and portfolio manager who coined the term "risk parity," the author provides investors with a practical understanding of the risk parity investment approach. Investors will gain insight into the merit of risk parity as well as the practical and underlying aspects of risk parity investing.

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Risk Parity Fundamentals By Edward E. Qian Bibliography

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Editorial Review

Review

"Edward Qian has been a significant researcher and practitioner in the area of risk parity, with his efforts extending further back than before he coined the term 'risk parity.' **Risk Parity Fundamentals** should be on the bookshelf of anyone considering or investing in multi-asset, risk-managed strategies like risk parity, both as a cover-to-cover read and as a quick reference manual."

?Michael Campbell, MBA, CAIA, Deputy Chief Investment Officer, Workplace Safety and Insurance Board (WSIB), Toronto, Canada

"Edward Qian's book is a must-read for both risk parity investors and practitioners. For investors, it is the 'buyer's guide' of a financial product category with lots of buzz, but not many structures. For practitioners, it is a DIY book written by a leading practitioner and theorist. Skillfully illustrating complex mathematical concepts through easy-to-understand analogies, Dr. Qian makes his investment insights available to both quantitative and non-quantitative oriented audiences. Dr. Qian carefully examines many important debates regarding risk parity investing and offers his insightful analyses. We can all learn something new from Dr. Qian's writing."

?Ronald Hua, Managing Director, Goldman Sachs Asset Managements

"Dr. Edward Qian, the inventor of the term 'risk parity,' started to manage risk parity portfolios in 2006?long before the strategy gained popularity in recent years. This book was based on a collection of essays for investors that Dr. Qian wrote over the years. With additional effort, Dr. Qian turned it into a comprehensive framework on multi-asset investment, a ready-to-use textbook for serious investors. As an investor and then a portfolio manager of risk rarity strategy, I find Dr. Qian's book serves as a great reference. It's a must-have for people who are interested in asset allocation and multi-asset investing, with rigorous theory as well as real money management considerations."

?Dr. Hua Fan, Senior Managing Director, Head of Fixed Income and Absolute Return Investment Department, China Investment Corp

About the Author

Edward E. Qian, PhD, CFA, is the chief investment officer and head of research of the Multi Asset Group at PanAgora Asset Management. He was previously a postdoctoral researcher in astrophysics at the University of Leiden in the Netherlands, and a National Science Foundation Postdoctoral Mathematical Research Fellow at the Massachusetts Institute of Technology (MIT). Dr. Qian has made substantial contributions to risk parity investment strategies and quantitative equity portfolio management. He coined the term "risk parity" and pioneered the use of portfolio theory for evaluating alpha factors and constructing multifactor models. He is the coauthor of the highly praised Chapman & Hall/CRC book *Quantitative Equity Portfolio Management: Modern Techniques and Applications*. Dr. Qian earned a BS in mathematics from Peking University and a PhD in applied mathematics from Florida State University.

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Alejandra Dunlap:

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