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in 1999. The firm draws from his extensive research in financial economics, risk management, and human behavior. Prior to 2018, Dr. Lo served as Chairman of the Board of Directors and Chief Investment Strategist.

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Andrew W. Lo is the Charles E. and Susan T. Harris Professor, a Professor of Finance, and the Director of the Laboratory for Financial Engineering at the MIT Sloan School of Management. His current research spans five areas: evolutionary models of investor behavior and adaptive markets, systemic risk and financial regulation, quantitative models of financial markets, financial applications of machine-learning techniques and secure multi-party computation, and healthcare

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director of the MIT Laboratory for Financial Engineering. He received his Ph.D. in economics from Harvard University in 1984. Before joining MIT's

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Andrew Wen-Chuan Lo is the Charles E. and Susan T. Harris Professor of Finance at the MIT Sloan School of Management. Lo is the author of many academic articles in finance and financial economics. He founded AlphaSimplex Group in 1999 and served as Chairman and Chief Investment Strategist until 2018 when he transitioned to his current role as Chairman Emeritus and Senior Advisor.

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**Andrew LO | Charles E. and Susan T. Harris
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Andrew W. Saul is the star of the new feature-length documentary film, THAT VITAMIN MOVIE. Off screen, he is Editor-in-Chief of the Orthomolecular Medicine News Service and is on the editorial board of the Journal of Orthomolecular Medicine. He has published

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some 200 peer-reviewed articles, and has written or coauthored twelve books.

For over half a century, financial experts have regarded the movements of markets as a random walk--unpredictable meanderings akin to a drunkard's unsteady gait--and this hypothesis has become a cornerstone of modern financial economics and many investment strategies. Here Andrew W. Lo and A. Craig MacKinlay put the Random Walk Hypothesis to the test. In this volume, which elegantly integrates their most important articles, Lo

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and MacKinlay find that markets are not completely random after all, and that predictable components do exist in recent stock and bond returns. Their book provides a state-of-the-art account of the techniques for detecting predictabilities and evaluating their statistical and economic significance, and offers a tantalizing glimpse into the financial technologies of the future. The articles track the exciting course of Lo and MacKinlay's research on the predictability of stock prices from their early work on rejecting random walks in short-horizon returns to their analysis of long-term memory

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in stock market prices. A particular highlight is their now-famous inquiry into the pitfalls of "data-snooping biases" that have arisen from the widespread use of the same historical databases for discovering anomalies and developing seemingly profitable investment strategies. This book invites scholars to reconsider the Random Walk Hypothesis, and, by carefully documenting the presence of predictable components in the stock market, also directs investment professionals toward superior long-term investment returns through disciplined active investment management.

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The past twenty years have seen an extraordinary growth in the use of quantitative methods in financial markets. Finance professionals now routinely use sophisticated statistical techniques in portfolio management, proprietary trading, risk management, financial consulting, and securities regulation. This graduate-level textbook is intended for PhD students, advanced MBA students, and industry professionals interested in the econometrics of financial modeling. The book covers the entire spectrum of empirical finance,

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including: the predictability of asset returns, tests of the Random Walk Hypothesis, the microstructure of securities markets, event analysis, the Capital Asset Pricing Model and the Arbitrage Pricing Theory, the term structure of interest rates, dynamic models of economic equilibrium, and nonlinear financial models such as ARCH, neural networks, statistical fractals, and chaos theory. Each chapter develops statistical techniques within the context of a particular financial application. This exciting new text contains a unique and accessible combination of theory and practice, bringing state-of-the-

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art statistical techniques to the forefront of financial applications. Each chapter also includes a discussion of recent empirical evidence, for example, the rejection of the Random Walk Hypothesis, as well as problems designed to help readers incorporate what they have read into their own applications.

Advanced Trading Rules is the essential guide to state of the art techniques currently used by the very best financial traders, analysts and fund managers. The editors have brought together the world's leading professional and academic experts to explain how to

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Arguing that hedge funds have very different risk and return characteristics than traditional investments, Lo constructs new

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tools for analyzing their dynamics, including measures of illiquidity exposure and performance smoothing, linear and nonlinear risk models that capture alternative betas, econometric models of hedge fund failure rates, and integrated investment processes for alternative investments. In two new chapters, he looks at how the strategies for and regulation of hedge funds have changed in the aftermath of the financial crisis."--Pub. desc.

The past twenty years have seen great theoretical and empirical advances in the

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field of corporate finance. Whereas once the subject addressed mainly the financing of corporations--equity, debt, and valuation--today it also embraces crucial issues of governance, liquidity, risk management, relationships between banks and corporations, and the macroeconomic impact of corporations. However, this progress has left in its wake a jumbled array of concepts and models that students are often hard put to make sense of. Here, one of the world's leading economists offers a lucid, unified, and comprehensive introduction to modern corporate finance theory. Jean Tirole builds

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his landmark book around a single model, using an incentive or contract theory approach. Filling a major gap in the field, *The Theory of Corporate Finance* is an indispensable resource for graduate and advanced undergraduate students as well as researchers of corporate finance, industrial organization, political economy, development, and macroeconomics. Tirole conveys the organizing principles that structure the analysis of today's key management and public policy issues, such as the reform of corporate governance and auditing; the role of private equity, financial markets, and

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takeovers; the efficient determination of leverage, dividends, liquidity, and risk management; and the design of managerial incentive packages. He weaves empirical studies into the book's theoretical analysis. And he places the corporation in its broader environment, both microeconomic and macroeconomic, and examines the two-way interaction between the corporate environment and institutions. Setting a new milestone in the field, *The Theory of Corporate Finance* will be the authoritative text for years to come.

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This new, expanded textbook describes all phases of a modern compiler: lexical analysis, parsing, abstract syntax, semantic actions, intermediate representations, instruction selection via tree matching, dataflow analysis, graph-coloring register allocation, and runtime systems. It includes good coverage of current techniques in code generation and register allocation, as well as functional and object-oriented languages, that are missing from most books. In addition, more advanced chapters are now included so that it can be used as the basis for a two-semester or graduate course. The

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most accepted and successful techniques are described in a concise way, rather than as an exhaustive catalog of every possible variant. Detailed descriptions of the interfaces between modules of a compiler are illustrated with actual C header files. The first part of the book, *Fundamentals of Compilation*, is suitable for a one-semester first course in compiler design. The second part, *Advanced Topics*, which includes the advanced chapters, covers the compilation of object-oriented and functional languages, garbage collection, loop optimizations, SSA form, loop scheduling, and optimization for cache-memory

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hierarchies.

From the field's leading authority, the most authoritative and comprehensive advanced-level textbook on asset pricing *In Financial Decisions and Markets*, John Campbell, one of the field's most respected authorities, provides a broad graduate-level overview of asset pricing. He introduces students to leading theories of portfolio choice, their implications for asset prices, and empirical patterns of risk and return in financial markets. Campbell emphasizes the interplay of theory and evidence, as theorists respond to

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empirical puzzles by developing models with new testable implications. The book shows how models make predictions not only about asset prices but also about investors' financial positions, and how they often draw on insights from behavioral economics. After a careful introduction to single-period models, Campbell develops multiperiod models with time-varying discount rates, reviews the leading approaches to consumption-based asset pricing, and integrates the study of equities and fixed-income securities. He discusses models with heterogeneous agents who use financial markets to share their risks, but

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also may speculate against one another on the basis of different beliefs or private information. Campbell takes a broad view of the field, linking asset pricing to related areas, including financial econometrics, household finance, and macroeconomics. The textbook works in discrete time throughout, and does not require stochastic calculus. Problems are provided at the end of each chapter to challenge students to develop their understanding of the main issues in financial economics. The most comprehensive and balanced textbook on asset pricing available, *Financial Decisions and Markets* is

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an essential resource for all graduate students and practitioners in finance and related fields. Integrated treatment of asset pricing theory and empirical evidence
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An informative, timely, and irreverent guide to financial investment offers a close-up look at the current high-tech boom, explains

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how to maximize gains and minimize losses, and examines a broad spectrum of financial opportunities, from mutual funds to real estate to gold, especially in light of the dot-com crash.

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