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Model to your Multi-

Asset Class Portfolio

15. Factor Modeling

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Part I (of 2) Risk

Management 101 16.

Portfolio Management

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ANALYSIS / GROUP 3

64. Intrinsic Value

Calculation ~~How ESG~~

~~Metrics Work And Why~~

~~All Investors Should~~

~~Care~~ **Arbitrage Pricing**

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Theory (APT):

Tutorial on

Implementation 1.

Introduction, Financial

Terms and Concepts

~~Intro to Finance: What's~~

~~the difference Between~~

~~SML and CML~~ What is

the MSCI? Customer

Equity - DataLab.

GmbH - English version

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Excel *Factor Models:*

Betas, Expected Returns

and the Arbitrage

Pricing Theory

Quantitative Credit Risk

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5. Total Equity Model ||

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Macroeconomic Risk

Model for Value,

Momentum, and Other

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Asset ClassesThe New

MSCI Global Low

Carbon Target Indexes

Introduction to Risk

ModelElements of

Performance: Factors by

MSCI FactSet

Portfolio Optimization

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latest advances in our

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risk methodology that help fund managers construct, manage and analyze global equity portfolios. In addition, the model offers a refined style factor lineup and provides expanded coverage that includes frontier markets.

~~Barra Global Equity
Model (GEM3) – MSCI~~

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The Barra Global Equity

Model (GEM3) is used
to build and analyze

three families of

optimized ESG-tilting

strategies Unlike the

majority of studies that

seek to test the alpha

generation of companies

with high or low ESG

ratings, we use the

model ...

factorAnalytics: A

Concise User Guide The

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famous Barra global
equity model (GEM3)
contains more than 50

factors 22 Example 1

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Equity Model extends
the conceptual

principles of its single-
country counterparts to
the inter- national equity
market. A multiple-
factor model, GEM
captures the effects of
common fac- tors (such
as local markets and
industries) as well as
currencies on portfolio
return.

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Fundamental data from

Worldscope and IBES

are used to generate the

momentum, value,

quality, and size factors.

For low volatility as

well as momentum, we

use equity returns and

volatilities sourced from

the MSCI Barra Global

Equity Model (GEM3).

We optimize the

portfolios with MSCI

GEM3 as the risk

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risk methodology that

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portfolios. In addition,
the model offers a
refined style factor
lineup and provides
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includes frontier
markets.

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BARRA GLOBAL
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Author : Johanna Weiss

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CTSNet The paper uses

the Barra Global Equity

Model (GEM3) for

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portfolio construction

with constraints that can

be found in ...

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(GEM3), which contains
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- CTSNet The paper

uses the Barra Global

Equity Model (GEM3)

for portfolio

construction Page 8/25.

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constraints that can be found in Appendix 2.

Therefore, this strategy is very specific, but we aim to present the idea, not the portfolio construction. The strategy is rebalanced monthly. Hedge for ...

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Barra Global Equity

Model (GEM3) –

Characteristics ? Barra

Model Factors represent

important drivers of

both risk and return in

the global equity

markets ? Common

Factors are grouped into

World, Country,

Industry, Style, and

Currency components

? Barra Global Equity

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~~Current Global Equity
Market Dynamics and
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Optimization MSCI's

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Model (GEM2) Propose

moving to GEM LT

model Weighting

Minimize index

volatility subject to

constraints Objective

remainsthe same

Constraints • Stocks:

Lower of 1.5% or 20x

the cap-weight, with a

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Equity Model
minimum of 5bps •

Sectors: $-/+5\%$ relative
to the parent index •

Countries: $-/+5\%$ or 3x
relative to the parent
index • Style: $-/+ 0.25$
relative to Barra ...

Optimizing
Environmental, Social
and Governance Factors
in Portfolio

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Equity Model Research

in Finance Portfolio

Construction,

Measurement, and

Efficiency Advances in

Active Portfolio

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Selecting Superior

Returns and Controlling

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