

## Portfolio Performance Measurement and Benchmarking (McGraw-Hill Finance & Investing)

By Jon A. Christopherson, David R. Carino, Wayne E. Ferson

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**Portfolio Performance Measurement and Benchmarking (McGraw-Hill Finance & Investing)** By Jon A. Christopherson, David R. Carino, Wayne E. Ferson

In order to make sound investment choices, investors must know the projected return on investment in relation to the risk of not being paid. Benchmarks are excellent evaluators, but the failure to choose the right investing performance benchmark often leads to bad decisions or inaction, which inevitably results in lost profits.

The first book of its kind, *Portfolio Performance Measurement and Benchmarking* is a complete guide to benchmarks and performance evaluation using benchmarks. In one inclusive volume, readers get foundational coverage on benchmark construction, as well as expert insight into specific benchmarks for asset classes and investment styles.

Starting with the basics?such as return calculations and methods of dealing with cash flows?this thorough book covers a wide variety of performance measurement methodologies and evaluation techniques before moving into more technical material that deconstructs both the creation of indexes and the components of a desirable benchmark.

*Portfolio Performance Measurement and Benchmarking* provides detailed coverage of benchmarks for:


- U.S. equities
- Global and international equities
- Fixed income
- Real estate

The team of renowned authors offers illuminating opinions on the philosophy and development of equity indexes, while highlighting numerous mechanical problems inherent in building benchmarks and the implications of each one.

Before you make your next investment, be certain your return will be worth the

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## **Editorial Review**

From the Back Cover

**The first comprehensive guide to performance assessment and equity benchmark construction for your portfolio**

*Portfolio Performance Measurement and Benchmarking* helps institutional investors create a smart system for accurate performance evaluation of managed asset portfolios. Striking a useful balance between scholarly groundwork and real-world practicality, this state-of-the-art book gives readers a potent combination of cornerstone knowledge on measuring return and risk with practical guidance on evaluating the performance of a variety of investment strategies.

Packed with applicable examples demonstrating how to correctly calculate performance statistics and properly interpret the results, *Portfolio Performance Measurement and Benchmarking* features:

- Thorough coverage of a wide variety of performance-measurement methodologies and evaluation techniques
- Expert explanations of the mathematics underlying each method
- Specific calculation and evaluation examples from the real world

From the basics of asset class return expectations and portfolio comparisons to up-to-date information on investment styles and global index construction, this go-to guide provides a useful depth of coverage in easy-to-understand terms.

Whether you're investing in a single equity market or managing a multiple asset class fund, *Portfolio Performance Measurement and Benchmarking* is a must-have resource for determining which investment strategies offer the most profitable rewards relative to their risk.

### About the Author

**Jon A. Christopherson, Ph.D.**, is a research fellow for Russell Investments, where he has a solid record of intellectual innovation. He has been a member of the editorial advisory boards of *The Journal of Portfolio Management* and *The Journal of Investment Consulting*.

**David R. Cariño, Ph.D.**, is a research fellow for Russell Investments. He was the architect of the Russell-Yasuda Kasai model, which received a Franz Edelman Award by The Institute for Operations Research and the Management Sciences. Cariño serves on the advisory board of *The Journal of Performance Measurement*.

**Wayne E. Ferson, Ph.D.**, holds the Ivadelle and Theodore Johnson Chair in Banking and Finance at the USC Marshall School of Business and is the former John L. Collins Chair in Finance at the Carroll School of Management at Boston College. He is widely known in academic circles, has been published in the best academic journals, and has served on several prestigious editorial boards.

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**Belinda Kirwin:**

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