



## Systematic Equities: Further Reading

### JOURNAL ARTICLE

#### **Long-Only Style Investing: Don't Just Mix, Integrate**

June 30, 2016

We contrast two common approaches to long-only style investing: the “portfolio mix” and the “integrated portfolio.” Our results suggest that long-only factor or smart beta investors should consider integrating styles in portfolio construction.

[Read more](#) >

### DATA SET

#### **Betting Against Beta: Original Paper Data**

February 27, 2018

Original factors used in “Betting Against Beta” (Frazzini and Pedersen, 2014).

[Read more](#) >

### JOURNAL ARTICLE

#### **Quality Minus Junk**

October 9, 2013

We show that a quality-minus-junk (QMJ) factor that goes long high-quality stocks and shorts low-quality stocks earns significant risk-adjusted returns in the U.S. and globally. Also, controlling for quality resurrects the otherwise moribund size effect.

[Read more](#) >

### WORKING PAPER

#### **Trading Costs of Asset Pricing Anomalies**

December 5, 2012

We examine the trading costs, net-of-cost returns and break-even fund sizes of equity strategies designed to capture several of the main asset pricing anomalies documented in the literature.

[Read more](#) >

### WORKING PAPER

#### **How Tax Efficient Are Equity Styles?**

July 1, 2011

We explore the after-tax performance, tax exposure and tax efficiency of commonly used equity-style portfolios. We focus on equity styles based on size, value, growth and momentum, well known within the cross-sectional return landscape.

[Read more](#) >

### **Systematic Equities: Video Introduction**

In this quick video primer, we cover the basics of how a disciplined, repeatable approach can potentially harvest returns from stock markets.

[Read more](#) >

### **Systematic Equities: A Closer Look**

We delve deeper into some of the major factors in equities and how to best apply them in a portfolio.

[Read more](#) >

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