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book at several investment management conferences. 1 "Seven Quantitative Insights into Active Management" presented the key ideas as: 1. Active Management is Forecasting: consensus views lead to the benchmark. 2. The Information Ratio (IR) is the Key to Value-Added. 3. The Fundamental Law of Active Management: 4.

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for active variance. 4. Management of total risk and return is distinct from management of active risk and return. 5. Benchmark timing decisions are distinct from stock selection decisions. II. Terminology 1. Beta is the beta between portfolio and benchmark. 2. Active position is the difference between the portfolio holdings and the benchmark holdings.

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portfolio using quantitative techniques, such as principal component analysis to replicate an index. The discussion of active vs passive management is linked to the  $e_i - f$

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benchmark, the Fundamental Law of Active Management (Grinold 1989) is often cited. According to the Fundamental Law, a portfolio's risk-adjusted return relative to its benchmark (the Information

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