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*Barra Global Equity Model
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Global Equity Model The
Global Equity Model As BARRA
has expanded
internationally, we have
developed equity models for
the major asset markets*

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throughout the world. Initially released in January 1989, BARRA's Global Equity Model extends the conceptual principles of its single-country counterparts to the inter-national equity market.

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*Optimizing Environmental,
Social, and Governance
Factors ...*

*The famous Barra global
equity model (GEM3) contains
more than 50 factors. 2.2*

Example 1 We will walk

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through the rst examples in this section where use style factors like size are used.

2.2.1 Loading Data Let's look at the arguments of `fitFundamentalFactorModel()` which will deal with fundamental factor model in

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factorAnalytics.

*The Barra US Equity Model (USE4) - Top1000Funds
Fundamental data from
Worldscope and IBES are used
to generate the momentum,
value, quality, and size*

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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 model.

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Portfolios are rebalanced monthly.

factorAnalytics: A Concise User Guide

*the global equity markets
Common Factors are grouped
into World, Country,*

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*Industry, Style, and
Currency components Barra
Global Equity Model (GEM3)
Long & Short Horizons
Coverage of 77 Country
Factors and 66 Currencies
74,000+ Assets Daily Model
Updates (Exposures,*

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*Covariance Matrix & Specific
Risk) Optimization Bias
Adjustment improves risk ...*

*Barra Global Equity Model
(GEM3) - MSCI*

*Barra Global Equity Model
Gem3 The Barra Global Equity*

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Model (GEM3) incorporates the latest advances in our 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

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expanded coverage that includes frontier markets.

MSCI: Barra Global Total Market Equity Model for Long-Term ...

Barra Global Equity Risk Model (GEM). This model was

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estimated via monthly cross-sectional regressions using countries, industries, and styles as explanatory factors, as described by Grinold, Rudd, and Stefek (1989). GEM was followed by a second-generation Global

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Equity Risk Model, GEM2, as described by Menchero, Morozov, and Shepard (2008).

Current Global Equity Market Dynamics and the Use of ... Optimization MSCI's Barra Global Equity Model (GEM2)

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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 minimum of 5bps •*

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

Barra Global Equity Model Gem3

The Barra Global Equity Model (GEM3) incorporates

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the latest advances in our 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

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coverage that includes frontier markets.

MSCI : Completes Barra U.S. Total Market Equity Model

...

The Barra Global Equity Model (GEM2) introduced

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Volatility, a new factor that provides managers with a tool that enables close control of a portfolios' exposure to global beta. GEM2's Volatility factor includes global beta as its most significant descriptor.

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*Optimizing Environmental,
Social, and Governance
Factors ...*

*We focus our analysis on the
Barra Global Equity Model
(GEM3), which contains the
following four types of equity f*

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actors: (a) a world factor, representing the regression intercept, to which every stock has unit exposure, (b) multiple country factors, spanning developed and emerging markets, with exposures given by 0 or 1,

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(c) 34 industry

*Journal Of Investment
anagement JOIM*

*The paper uses the Barra
Global Equity Model (GEM3)
for portfolio construction
with constraints that can be*

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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.

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*USE OF THE GLOBAL EQUITY
MODEL (GEM LT) IN MSCI INDEX*

...

*Barra Global Equity Model
(GEM3) - Characteristics.*

*Barra Model Factors
represent important drivers
of both risk and return in*

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the global equity markets. Common Factors are grouped into World, Country, Industry, Style, and Currency components. Barra Global Equity Model (GEM3) Long & Short Horizons. Coverage of 77 Country

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Factors and 66 Currencies

*MSCI: Barra Global Total
Market Equity Trading Model*

...

*The Barra Global Equity
Model (GEM3) is used to
build and analyze three*

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families of optimized ESG-tilting strategies. 1 MSCI ESG Research is produced by Institutional Shareholder Services Inc. or its subsidiaries (“ISS”). ISS is a wholly owned subsidiary of MSCI Inc. 2.

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*ESG Factor Momentum Strategy
- QuantPedia*

*Medium-Term Model Rounds Out
Next Generation Risk Models
for U.S. Equity Markets New
York - June 17, 2015 - MSCI
Inc. (NYSE: MSCI), a leading*

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provider of research-based indexes and analytics, has completed the roll-out of its range of next-generation equity risk models, with the release of the Barra U.S. Total Market Medium-Term Equity Model.

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*ESG in Factors | BlackRock
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*

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seek to test the alpha generation of companies with high or low ESG ratings, we use the model to create portfolios that have region, ...

Global Equity Model (GEM)

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Handbook - Alacra

Please refer to the

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Model Insight The Barra

Global Equity Model (GEM3)

January 2012 5 of 60 about

the future, they exhibit a

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tendency to underpredict risk in times of rising volatility, and to overpredict risk in times of falling volatility.

*Barra Risk Factor Analysis
Definition*

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Description Barra Global Total Market Equity Model for Long-Term Investors (GEMLT) has been designed with a focus on portfolio construction and reporting. It is available in stable and responsive variants. New

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investment insights Enhance alpha generation processes, develop and evaluate new strategies using Systematic Equity Strategy factors for global equity investing, high quality research ...

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Description Barra Global

Total Market Equity Trading

Model (GEMTR) has been

constructed for short-term

hedging, trading and daily

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risk modeling. It is the most responsive variant in the suite with a daily forecast horizon. New investment insights Enhance alpha generation processes, develop and evaluate new strategies using Systematic

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*Equity Strategy factors for
global equity investing, [...]*

MSCI PPT Template 2012

The Barra Risk Factor

*Analysis model measures a
security's relative risk
with a single value-at-risk*

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(VaR) number. This number represents a percentile rank between 0 and 100, with 0 being the ...

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