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This book is a must have for quantitative equity managers and it provides a step-by-step illustration of how to build a superior, repeatable investment process. By combining academic research with practical implementation considerations, the book outlines the theoretical foundation of various market anomalies such as value, momentum, quality, calendar effect, and analyzes their actual performance with real world portfolios under institutional setting. The book can also serve as a valuable text and reference for students and academic researchers in the field. With rigorous mathematical analytics, the book goes beyond the traditional efficient frontier paradigm. For example, the objective of maximizing information ratio as a performance measure extends traditional academic research settings to make it more practically relevant. This results in some subtle yet critical analytical insights regarding quantitative factors and strategies. In addition, the mathematical treatment of the nonlinear factor effect and contextual factor model is intuitive and based on fundamental understanding of the market dynamics.