Quantum Yields Blogs

# What to expect in this blog

This blog is about making outsized gains with minimal risk. What you’ll find here are analysis and theses I put together for investing in several equities. Additionally, I’ll be putting my own money to work here and tracking how these equities perform over time and how, if at all, my thesis has changed.

Generally speaking, my approach to investing mimics the value investor approach as originally promoted by Benjamin Graham and carried forward and refined by the likes of Warren Buffett, Charlie Munger, Howard Marks, and Bill Ackman. These are also some of the many names that have influenced my approach to investing and portfolio management.

I have a commodities trading background where I focused on oil & gas fundamentals to forecast price and hedge risk. This experience is rich in data-driven quantitative analysis. I’ve also spent many years in techno-economic analysis where I assessed costs and risks of renewable energy projects. This background is also my strength as I don’t like to take excessive risk and aim for asymmetrical investments meaning the upside, within reasonable certainty, is far greater than the downside.

The way I like to structure my portfolio as follows:

1. 80% long equities. 20% short or speculative.
   1. Liquid assets to easily navigate in and out of positions but aim to hold for many years.
2. I don’t like to have a daily VaR of > 5%
   1. Reduce excessive risk exposure
3. Invest in businesses I can understand
   1. Reduce investment risk
4. No more than 10 -15 assets at any given time
   1. Be able to split my time sufficiently to monitor positions

My interest continues to draw me back to the intersection of investing, finance, and quantitative analysis which is why I’ve created this blog.

I hope that readers can benefit from my insight and become savvier investors not just for themselves, but to be able to provide for their families over the longer term.

# Introduction to my investing process