

1. Record Nr.	UNINA9910132308103321
Autore	Rabe Jessica Lynn
Titolo	Alts democratized : a practical guide to alternative mutual funds and ETFs for financial advisors // Jessica Lynn Rabe and Robert J. Martorana
Pubbl/distr/stampa	Hoboken, New Jersey : , : Wiley, , 2015 ©2015
ISBN	1-118-97104-3 1-118-97102-7 1-118-97103-5
Edizione	[1st edition]
Descrizione fisica	1 online resource (275 p.)
Collana	Wiley Finance Series
Disciplina	332.632
Soggetti	Mutual funds Investments Electronic books.
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Includes index.
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Cover; Title Page; Copyright; Contents; Foreword; Acknowledgments; Introduction; Chapter 1 Definitions and Methodology; Definitions; Lipper Classifications; The Future; Methodology; How to Use This Book; Illustrations, Not Recommendations; Legal Disclosures; Guide to Chapters 3 through 13; Synopsis; Definition; Total Net Assets and Net Flows; Risk and Return; Factor Exposures; Asset Allocation and Fund Selection; Top Ten Funds; Blockbuster and Spotlight; Summary; Chapter 2 Road Map for the Liquid Alts Space; Liquid Alts in Context; Liquid Alts versus Traditional Alts Liquid Alts versus Traditional Mutual Funds Assets and Net Flows; IPOs and Liquidations; Risk and Return; Summary; Questions; Chapter 3 Absolute Return Funds; Definition; Total Net Assets and Net Flows; Risk and Return; Factor Exposures; Asset Allocation and Fund Selection; Top Ten Funds; Blockbuster and Spotlight; Summary; Problems; References; Chapter 4 Alternative Active Extension Funds; Definition; Total Net Assets and Net Flows; Risk and Return; Factor Exposures; Asset Allocation and Fund Selection; Top Ten Funds; Blockbuster and Spotlight; Summary; Problems

Chapter 5 Alternative Credit Focus Funds Definition; Total Net Assets and Net Flows; Risk and Return; Factor Exposures; Asset Allocation and Fund Selection; Top Ten Funds; Blockbuster and Spotlight; Summary; Problems; References; Chapter 6 Alternative Currency Strategies Funds; Definition; Total Net Assets and Net Flows; Risk and Return; Factor Exposures; Asset Allocation and Fund Selection; Taxes and K-1s; Top Ten Funds; Blockbuster and Spotlight; Summary; Problems; Reference; Chapter 7 Alternative Equity Market Neutral Funds; Definition; Total Net Assets and Net Flows; Risk and Return Factor Exposures Asset Allocation and Fund Selection; Top Ten Funds; Blockbuster and Spotlight; Summary; Problems; Chapter 8 Alternative Event-Driven Funds; Definition; Total Net Assets and Net Flows; Risk and Return; Factor Exposures; Asset Allocation and Fund Selection; Top Ten Funds; Blockbuster and Spotlight; Summary; Problems; Chapter 9 Alternative Global Macro Funds; Definition; Total Net Assets and Net Flows; Risk and Return; Factor Exposures; Asset Allocation and Fund Selection; Top Ten Funds; Blockbuster and Spotlight; Summary; Problems; Chapter 10 Alternative Long/Short Equity Funds Definition Total Net Assets and Net Flows; Risk and Return; Factor Exposures; Asset Allocation and Fund Selection; Top Ten Funds; Blockbuster and Spotlight; Summary; Problems; Chapter 11 Alternative Managed Futures Funds; Definition; Total Net Assets and Net Flows; Risk and Return; Factor Exposures; Asset Allocation and Fund Selection; Top Ten Funds; Blockbuster and Spotlight; Summary; Problems; Chapter 12 Alternative Multi-Strategy Funds; Definition; Total Net Assets and Net Flows; Risk and Return; Factor Exposures; Asset Allocation and Fund Selection; Top Ten Funds; Blockbuster and Spotlight Summary

Sommario/riassunto

A Comprehensive Review of the Liquid Alts Market and How '40 Act Products Can Enhance Client Portfolios Liquid alternatives give investors access to hedge fund strategies with the benefits of '40 Act products: lower fees, higher liquidity, greater transparency, and improved tax efficiency. Alts Democratized is a hands-on guide that offers financial advisors and individual investors the tools and analysis to enhance client portfolios using alternative mutual funds and ETFs. Well-grounded in research and replete with more than 100 exhibits of Lipper data, Alts Democratized profiles the top te

2. Record Nr.	UNINA9910784886503321
Autore	Taylor Stephen (Stephen J.)
Titolo	Modelling financial time series [[electronic resource] /] / Stephen J Taylor
Pubbl/distr/stampa	New Jersey, : World Scientific, c2008
ISBN	1-281-91161-5 9786611911614 981-277-085-2
Edizione	[2nd ed.]
Descrizione fisica	1 online resource (297 p.)
Disciplina	332.63/222011
Soggetti	Stocks - Prices - Mathematical models Commodity exchanges - Mathematical models Financial futures - Mathematical models Time-series analysis
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Reprint of the edition originally published: Chichester [West Sussex] ; New York : Wiley, c1986.
Nota di bibliografia	Includes bibliographical references (p. 256-261) and indexes.
Nota di contenuto	1. Introduction -- 2. Features of financial returns -- 3. Modelling price volatility -- 4. Forecasting standard deviations -- 5. The accuracy of autocorrelation estimates -- 6. Testing the random walk hypothesis -- 7. Forecasting trends in prices -- 8. Evidence against the efficiency of future markets -- 9. Valuing options -- 10. Concluding remarks.
Sommario/riassunto	"This book contains several innovative models for the prices of financial assets. First published in 1986, it is a classic text in the area of financial econometrics. It presents ARCH and stochastic volatility models that are often used and cited in academic research and are applied by quantitative analysts in many banks. Another often-cited contribution of the first edition is the documentation of statistical characteristics of financial returns, which are referred to as stylized facts. This second edition takes into account the remarkable progress made by empirical researchers during the past two decades from 1986 to 2006. In the new Preface, the author summarizes this progress in two key areas: firstly, measuring, modelling and forecasting volatility; and secondly, detecting and exploiting price trends."

