

1. Record Nr.	UNINA9910139122403321
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Titolo	Hedge fund modelling and analysis using Excel and VBA // Paul Darbyshire and David Hampton
Pubbl/distr/stampa	Chichester [England] ; ; Hoboken, N.J., : Wiley, 2011
ISBN	1-119-94564-X 1-283-42533-5 9786613425331 1-118-37193-3 1-118-46733-7 1-119-94563-1
Edizione	[1st edition]
Descrizione fisica	1 online resource (279 p.)
Collana	Wiley finance
Altri autori (Persone)	HamptonDavid
Disciplina	332.64/5240285554
Soggetti	Hedge funds - Mathematical models
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Hedge Fund Modelling and Analysis Using Excel and VBA; Contents; Preface; 1 The Hedge Fund Industry; 1.1 What Are Hedge Funds?; 1.2 The Structure of a Hedge Fund; 1.2.1 Fund Administrators; 1.2.2 Prime Brokers; 1.2.3 Custodian, Auditors and Legal; 1.3 The Global Hedge Fund Industry; 1.3.1 North America; 1.3.2 Europe; 1.3.3 Asia; 1.4 Specialist Investment Techniques; 1.4.1 Short Selling; 1.4.2 Leverage; 1.4.3 Liquidity; 1.5 New Developments for Hedge Funds; 1.5.1 UCITS III Hedge Funds; 1.5.2 The European Passport; 1.5.3 Restrictions on Short Selling; 2 Major Hedge Fund Strategies 2.1 Single- and Multi-Strategy Hedge Funds 2.2 Fund of Hedge Funds; 2.3 Hedge Fund Strategies; 2.3.1 Tactical Strategies; 2.3.1.1 Global Macro; 2.3.1.2 Managed Futures; 2.3.1.3 Long/Short Equity; 2.3.1.4 Pairs Trading; 2.3.2 Event-Driven; 2.3.2.1 Distressed Securities; 2.3.2.2 Merger Arbitrage; 2.3.3 Relative Value; 2.3.3.1 Equity Market Neutral; 2.3.3.2 Convertible Arbitrage; 2.3.3.3 Fixed Income Arbitrage; 2.3.3.3.1 Capital Structure Arbitrage; 2.3.3.3.2 Swap-Spread Arbitrage; 2.3.3.3.3 Yield Curve Arbitrage; 3 Hedge Fund Data Sources; 3.1 Hedge Fund Databases; 3.2 Major Hedge Fund Indices

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Sommario/riassunto

"This book will serve as a complete course in Hedge Fund Modeling and Analysis and will arm Hedge Funds with the full range of tools they need to manage their risks and capitalize on the return profiles of their investment styles"--
