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Nota di contenuto

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Sommario/riassunto

Expected Returns is a one-stop reference that gives investors a comprehensive toolkit for harvesting market rewards from a wide range of investments. Written by an experienced portfolio manager, scholar, strategist, investment advisor and hedge fund trader, this book challenges investors to broaden their minds from a too-narrow asset class perspective and excessive focus on historical performance. Coverage includes major asset classes (stocks, bonds, alternatives), investment strategies (value, carry, momentum, volatility) and the effects of underlying risk factors (growth, inflation, i