Record Nr. UNINA9910140615503321 ActiveBeta indexes [[electronic resource]]: capturing systematic **Titolo** sources of active equity returns / / Khalid Ghayur ... [et al.]; foreword by Andrew W. Lo Hoboken, NJ,: John Wiley & Sons, 2010 Pubbl/distr/stampa **ISBN** 1-282-54758-5 9786612547584 1-118-26709-5 0-470-63295-X Descrizione fisica 1 online resource (242 p.) Collana Wiley finance series Altri autori (Persone) GhayurKhalid LowAndrew W Disciplina 332.63/222 Soggetti Stock price indexes Investments Lingua di pubblicazione Inglese **Formato** Materiale a stampa Livello bibliografico Monografia Description based upon print version of record. Note generali Nota di bibliografia Includes bibliographical references and indexes. Nota di contenuto ActiveBeta Indexes: Capturing Systematic Sources of Active Equity Returns; Contents; Foreword; Preface; Section One: Background; Section Two: ActiveBeta Conceptual Framework; Section Three: ActiveBeta Indexes: Section Four: ActiveBeta Customizable Solutions: Disclosures: Bibliography; About the Authors; Index Sommario/riassunto An informative guide offering new and innovative ways to think about active management and investing ActiveBeta Indexes presents exciting new research that shows how above-market returns can be achieved in a low-cost, transparent, and efficient fashion. Active Betas reflect fundamental investment principles that have long been the foundation of active equity returns, but are commonly masqueraded as investment skill, or alpha. This groundbreaking book lifts the veil to uncover the common sources of active returns and reveals their beta-like

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