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Titolo	Active alpha [[electronic resource] ] : a portfolio approach to selecting and managing alternative investments // Alan H. Dorsey
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ISBN	1-119-20204-3 1-118-16114-9 1-280-91646-X 9786610916467 0-470-17431-5
Descrizione fisica	1 online resource (402 p.)
Collana	Wiley finance series
Disciplina	332.6
Soggetti	Portfolio management Investments Factor analysis Electronic books.
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 (p. 363-368) and index.
Nota di contenuto	Introduction -- Investors in alternative investments and the necessary ingredients for a successful program -- Hedge funds -- Private equity -- Real estate -- Currency, commodities, timber and oil & gas -- The migration of hedge funds into the private equity realm -- Cash flow forecasting and its implications for rebalancing -- Alternative investment cash flow -- Leverage and portable alpha leverage -- Factor analysis : the rationale -- Factor analysis : the findings and discovering active alpha.
Sommario/riassunto	Praise for Active Alpha""Active alpha is the quest for every sophisticated investor. This book covers all of the key alpha sources currently mined by active managers, reduces the complexity of the subject, and helps the investor get started in the right direction.""-Mark Anson, Chief Executive Officer, Hermes Pensions Management Ltd.""Long-held traditional methods for investing large portfolios are giving way to new processes that are designed to improve productivity and diversification".

