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Autore	Corcoran Clive M
Titolo	Long/short market dynamics [[electronic resource] ] : trading strategies for today's markets // Clive M. Corcoran
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Descrizione fisica	1 online resource (359 p.)
Collana	Wiley trading series
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Soggetti	Capital market - United States Investments - United States Stock exchanges - United States Risk management - United States Electronic books.
Lingua di pubblicazione	Inglese
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Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references (p. [329]-333) and index.
Nota di contenuto	Coming to terms with new market dynamics -- Range expansion and liquidity -- Comparative quantiles -- Volume as a leading indicator -- Alignments and divergences -- Volatility -- The morphology of gaps -- Correlation and convergence -- Random walks and power laws -- Regime shifts and stationarity -- Money management techniques -- Portfolio theory -- Alpha -- Markets as networks.
Sommario/riassunto	Hedge funds are now the largest volume players in the capital markets. They follow a wide assortment of strategies but their activities have replaced and overshadowed the traditional model of the long only portfolio manager. Many of the traditional technical indicators and commonly accepted trading strategies have become obsolete or ineffective. The focus throughout the book is to describe the principal innovations that have been made within the equity markets over the last several years and that have changed the ground rules for trading

activities. By understanding these changes the active

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