

1. Record Nr.	UNINA9910456234703321
Titolo	Alternative investments and strategies [[electronic resource]] : credit, derivatives, CPPI, investments, risk / / editors, Rudiger Kiesel, Matthias Scherer & Rudi Zagst
Pubbl/distr/stampa	Singapore ; ; Hackensack, N.J., : World Scientific Pub. Co., c2010
ISBN	1-283-14378-X 9786613143785 981-4280-11-9
Descrizione fisica	1 online resource (416 p.)
Altri autori (Persone)	KieselRudiger <1962-> SchererMatthias ZagstRudi <1961->
Disciplina	332.6
Soggetti	Investments Asset allocation Portfolio management 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 and index.
Nota di contenuto	pt. 1. Alternative investments -- pt. 2. Alternative strategies.
Sommario/riassunto	This book combines academic research and practical expertise on alternative assets and trading strategies in a unique way. The asset classes that are discussed include: credit risk, cross-asset derivatives, energy, private equity, freight agreements, real alternative assets (RAA), and socially responsible investments (SRI). The coverage on trading and investment strategies are directed at portfolio insurance, especially constant proportion portfolio insurance (CPPI) and constant proportion debt obligation (CPDO) strategies, robust portfolio optimization, and hedging strategies for exotic optio