1.	Record Nr.	UNINA9910457731303321
	Autore	Gregoriou Greg N. <1956->
	Titolo	Evaluating hedge fund and CTA performance [[electronic resource]] : data envelopment analysis approach / / Greg N. Gregoriou, Joe Zhu
	Pubbl/distr/stampa	Hoboken, N.J., : J. Wiley, c2005
	ISBN	1-280-27681-9 9786610276813 0-471-73004-1
	Descrizione fisica	1 online resource (178 p.)
	Collana	Wiley finance series
	Altri autori (Persone)	ZhuJoe <1968->
	Disciplina	332.64/5
	Soggetti	Hedge funds - Evaluation Data envelopment 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. 155-158) and index.
	Nota di contenuto	Fund selection and data envelopment analysis -- Dea models -- Classification methods -- Benchmarking models -- Data, inputs and outputs -- Application of basic dea models -- Application of returns-to-scale -- Application of context-dependent dea -- Application of fixed-and variable-benchmark models -- Closing remarks.
	Sommario/riassunto	Introducing Data Envelopment Analysis (DEA) -- a quantitative approach to assess the performance of hedge funds, funds of hedge funds, and commodity trading advisors. Steep yourself in this approach with this important new book by Greg Gregoriou and Joe Zhu. ""This book steps beyond the traditional trade-off between single variables for risk and return in the determination of investment portfolios. For the first time, a comprehensive procedure is presented to compose portfolios using multiple measures of risk and return simultaneously. This approach represents a watershed in portfolio