1. Record Nr. UNINA9910495346703321 Autore Galloppo Giuseppe Titolo Asset Allocation Strategies for Mutual Funds: Evaluating Performance, Risk and Return / / by Giuseppe Galloppo Pubbl/distr/stampa Cham:,: Springer International Publishing:,: Imprint: Palgrave Macmillan, , 2021 **ISBN** 9783030761288 3030761282 Edizione [1st ed. 2021.] Descrizione fisica 1 online resource (485 pages) Disciplina 332.6327 Financial services industry Soggetti Business enterprises - Finance Capital market **Financial Services** Corporate Finance Capital Markets Lingua di pubblicazione Inglese **Formato** Materiale a stampa Livello bibliografico Monografia 1. Introduction -- 2. Active Vs. Passive Management -- 3. Fund Size: Nota di contenuto Why is it Important? -- 4. Performance Measures and Styles -- 5. Mutual Fund Flows -- 6. Ratings -- 7. Diversification -- 8. Persistence -- 9. Volatility -- 10. Conclusion. Sommario/riassunto "A useful guide full of important information for those who want to enjoy the trip around the difficult world of asset management". --Daniele Angelo Previati, President of the Italian Association of University Teachers of Banking and Finance, ADEIMF. "A comprehensive guide to investing in mutual funds for investment professionals who seek a clear academic framework as well as methodologies and empirical evidence to better understand funds and improve their fund and manager selection". --Pietro Cecere, Head of European research Citywire. This book offers an overview of the best-working strategies in

> the field of equity and fixed income mutual fund-based portfolio management. This timely research considers different market

conditions, such as global financial crises, across various geographical

regions such as the USA and Europe. Combining academic and practical findings, the author presents a practitioner perspective on mutual fund-based portfolio strategies, appealing not only to finance scholars but also professionals within the asset management industry. This book synthesizes a large part of the academic research to date on the mutual fund industry by drawing from the most widely cited academic journals. The author makes a systematic use of numerical examples to facilitate the understanding of Investment themes organized around several important topics: size, diversification, flows, active management, volatility, performance persistence and rating. Giuseppe Galloppo is a Professor of Finance at Tuscia University of Viterbo and Research Fellow of the CEIS Foundation at the University of Rome Tor Vergata, Italy. Giuseppe has published scientific papers in several top academic journals. His research revolves around asset allocation, risk Management and the econometrics of financial markets. Additionally, he has worked as a member of several research teams including the CNR National Council of Research, the Statistical Information Commission, the ASEAN Observatory for the Italian Foreign Office Ministry. He is a member of FINEST Network - Financial Intermediation Network of European Studies. In the Wealth Management Industry, he has been a Head of Research at the Multi Family Office, as well as a Quantitative Asset Allocation Manager.