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Autore	Lo Andrew W (Andrew Wen-Chuan)
Titolo	Hedge funds [[electronic resource]] : an analytic perspective // Andrew W. Lo
Pubbl/distr/stampa	Princeton, N.J., : Princeton University Press, 2010
ISBN	1-282-63952-8 9786612639524 1-4008-3581-X
Edizione	[Rev. and expanded ed.]
Descrizione fisica	1 online resource (388 p.)
Collana	Advances in financial engineering
Classificazione	QK 530
Disciplina	332.64524
Soggetti	Mutual funds
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. [341]-354) and index.
Nota di contenuto	Frontmatter -- Contents -- Tables -- Figures -- Color Plates -- Acknowledgments -- 1 Introduction -- 2 Basic Properties of Hedge Fund Returns -- 3. Serial Correlation, Smoothed Returns, and Illiquidity -- 4 Optimal Liquidity -- 5 Hedge Fund Beta Replication -- 6 A New Measure of Active Investment Management -- 7 Hedge Funds and Systemic Risk -- 8 An Integrated Hedge Fund Investment Process -- 9 Practical Considerations -- 10 What Happened to the Quants in August 2007? -- 11 Jumping the Gates -- Appendix -- References -- Index
Sommario/riassunto	The hedge fund industry has grown dramatically over the last two decades, with more than eight thousand funds now controlling close to two trillion dollars. Originally intended for the wealthy, these private investments have now attracted a much broader following that includes pension funds and retail investors. Because hedge funds are largely unregulated and shrouded in secrecy, they have developed a mystique and allure that can beguile even the most experienced investor. In <i>Hedge Funds</i> , Andrew Lo--one of the world's most respected financial economists--addresses the pressing need for a systematic framework for managing hedge fund investments. Arguing that hedge funds have very different risk and return characteristics than traditional investments, Lo constructs new tools for analyzing their dynamics, including measures of illiquidity exposure and performance smoothing,

linear and nonlinear risk models that capture alternative betas, econometric models of hedge fund failure rates, and integrated investment processes for alternative investments. In a new chapter, he looks at how the strategies for and regulation of hedge funds have changed in the aftermath of the financial crisis.

2. Record Nr.	UNIORUON00004734
Autore	LANGELLA, Vittorina
Titolo	Geografia e Lingue in Europa / Vittorina Langella
Pubbl/distr/stampa	Napoli, : Cymba, [19..]
Descrizione fisica	207 p. ; 21 cm
Classificazione	GEO X
Soggetti	Geografia politica e regionale
Lingua di pubblicazione	Italiano
Formato	Materiale a stampa
Livello bibliografico	Monografia
