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| 1. Record Nr.           | UNINA9910784405403321                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |
| 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                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |
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| Descrizione fisica      | 1 online resource (178 p.)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |
| Collana                 | Wiley finance series                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |
| Altri autori (Persone)  | ZhuJoe <1968->                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| Disciplina              | 332.64/5                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |
| Soggetti                | Hedge funds - Evaluation<br>Data envelopment analysis                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |
| Lingua di pubblicazione | Inglese                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |
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| 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 |