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Altri autori (Persone)	PeaseJeffrey
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Nota di contenuto	Alternative Beta Strategies and Hedge Fund Replication; Contents; Preface; 1 Breaking the Black Box; 1.1 New popularity, old confusion; 1.2 The challenges of understanding hedge funds; 1.3 Leaving Alphaville; 1.4 The beauty of beta; 1.5 Alternative versus traditional beta; 1.6 The replication revolution; 1.7 Full disclosure; 2 What Are Hedge Funds, Where Did They Come From, and Where Are They Going?; 2.1 Characteristics of hedge funds; 2.2 Hedge funds as an asset class; 2.3 Taxonomy of hedge funds; 2.4 Myths, misperceptions, and realities about hedge funds; 2.5 A short history of hedge funds 2.6 The hedge fund industry today2.7 The future of hedge funds - opportunities and challenges; 3 The Individual Hedge Fund Strategies' Characteristics; 3.1 Equity Hedged - Long/Short Equity; 3.2 Equity Hedged - Equity Market Neutral; 3.3 Equity Hedged - Short Selling; 3.4 Relative Value - general; 3.5 Relative Value - Fixed Income Arbitrage; 3.6 Relative Value - Convertible Arbitrage; 3.7 Relative Value - Volatility Arbitrage; 3.8 Relative Value - Capital Structure Arbitrage; 3.9 Event Driven - general; 3.10 Event Driven - Merger Arbitrage; 3.11 Event Driven - Distressed Securities

3.12 Event Driven - Regulation D3.13 Opportunistic - Global Macro; 3.14 Managed Futures; 3.15 Managed Futures - Systematic; 3.16 Managed Futures - Discretionary; 3.17 Conclusion of the chapter; 4 Empirical Return and Risk Properties of Hedge Funds; 4.1 When the Sharpe ratio is not sharp enough; 4.2 Challenges of hedge fund performance measurement - the issue with hedge fund indices; 4.3 Sources of empirical data; 4.4 Risk and return properties of hedge fund strategies; 4.5 Comparison with equities and bonds; 4.6 Deviation from normal distribution; 4.7 Unconditional correlation properties
4.8 Conditional returns and correlations4.9 Hedge fund behavior in extreme market situations; 4.10 Benefits of hedge funds in a traditional portfolio; 4.11 Quantitative portfolio optimization for hedge funds revisited; 4.12 Summary of empirical properties; 4.13 Appendix: Data providers for past hedge fund performance; 5 The Drivers of Hedge Fund Returns; 5.1 Alpha versus beta; 5.2 The enigma of hedge fund returns; 5.3 Hedge fund returns: how much is alpha?; 5.4 The efficient market hypothesis; 5.5 Questioning the efficient market hypothesis: behavioral finance
5.6 The theoretical framework of modern finance: asset pricing models and the interpretations of alpha5.7 Systematic risk premia: the prevalence of beta in the global capital markets; 5.8 Risk premia and economic functions; 5.9 Market inefficiencies: the 'search for alpha'; 5.10 An illustration of the nature of hedge fund returns; 5.11 The decrease of alpha; 5.12 The beauty of alternative beta; 5.13 The future of hedge fund capacity; 5.14 Momentum and value; 5.15 Active strategies and option-like returns; 5.16 Why manager skill matters
5.17 Buyer beware: some final words of caution about hedge fund returns

Sommario/riassunto

There s a buzzword that has quickly captured the imagination of product providers and investors alike: ""hedge fund replication"". In the broadest sense, replicating hedge fund strategies means replicating their return sources and corresponding risk exposures. However, there still lacks a coherent picture on what hedge fund replication means in practice, what its premises are, how to distinguish di erent approaches, and where this can lead us to. Serving as a handbook for replicating the returns of hedge funds at considerably lower cost, Alternative Beta Strategies and Hedge Fund Replicat

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Sommario/riassunto	Surface chemistry plays an important role in everyday life, as the basis for many phenomena as well as technological applications. Common examples range from soap bubbles, foam, and raindrops to cosmetics, paint, adhesives, and pharmaceuticals. Additional areas that rely on surface chemistry include modern nanotechnology, medical

diagnostics, and drug delivery. There is extensive literature on this subject, but most chemistry books only devote one or two chapters to it. Surface Chemistry Essentials fills a need for a reference that brings together the fundamental aspects of surface chemistry with up-to-date references and data from real-world examples. This book enables readers to better understand many natural phenomena and industrial processes. Mathematical treatment is mainly given as references to make the material accessible to individuals with a broader range of scientific backgrounds. The book begins by introducing basic considerations with respect to liquid and solid surfaces and describes forces in curved versus flat liquid surfaces. Chapters cover properties of surface active substances, such as surfactants and soaps; lipid films and Langmuir-Blodgett films; and adsorption and desorption on solid surfaces. The author discusses processes involved in liquidsolid interface phenomena, which are utilized in washing, coatings, lubrication, and more, and colloid chemistry systems and related industrial applications such as wastewater treatment. The author also addresses bubbles, films, and foams and the principles of oilwater emulsion science, used in detergents, paints, and skin creams. The final chapter considers more complex applications, for example, food emulsions, scanning probe miscroscopy, the cement industry, and gas and oil recovery.