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Nota di bibliografia	Includes bibliographical references (p. [325]-334) and index.
Nota di contenuto	Preliminaries; Contents; Foreword by Mark Anson; Introduction; Acknowledgments; 1 Characteristics of Hedge Funds; 2 Measuring Return; 3 Return and Risk Statistics; 4 Risk-Adjusted Performance Measures; 5 Databases, Indices and Benchmarks; 6 Covariance and Correlation; 7 Regression Analysis; 8 Asset Pricing Models; 9 Styles, Clusters and Classification; 10 Revisiting the Benefits and Risks of Hedge Fund Investing; 11 Strategic Asset Allocation - From Portfolio Optimizing to Risk Budgeting; 12 Risk Measurement and Management; 13 Conclusions; Online References; Bibliography; Index
Sommario/riassunto	""An excellent and comprehensive source of information on hedge funds! From a quantitative view Lhabitant has done it once again by meticulously looking at the important topics in the hedge fund industry. This book has a tremendous wealth of information and is a valuable addition to the hedge fund literature. In addition, it will benefit institutional investors, high net worth individuals, academics and

anyone interested in learning more about this fascinating and often mysterious world of privately managed money. Written by one of the most respected practitioners and academics in the area

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