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| Edizione | [1st ed.] |
| Descrizione fisica | 1 online resource (416 p.) |
| Altri autori (Persone) | KieselRudiger <1962-> SchererMatthias ZagstRudi <1961-> |
| Disciplina | 332.6 |
| Soggetti | Investments Asset allocation Portfolio management |
| 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 and index. |
| Nota di contenuto | pt. 1. Alternative investments -- pt. 2. Alternative strategies. |
| Sommario/riassunto | This book combines academic research and practical expertise on alternative assets and trading strategies in a unique way. The asset classes that are discussed include: credit risk, cross-asset derivatives, energy, private equity, freight agreements, real alternative assets (RAA), and socially responsible investments (SRI). The coverage on trading and investment strategies are directed at portfolio insurance, especially constant proportion portfolio insurance (CPPI) and constant proportion debt obligation (CPDO) strategies, robust portfolio optimization, and hedging strategies for exotic optio |