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Titolo	Preparing for the worst [[electronic resource]] : incorporating downside risk in stock market investments // Hrishikesh D. Vinod, Derrick Reagle
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ISBN	1-280-25219-7 9786610252190 0-470-24625-1 0-471-68651-4 0-471-68652-2
Edizione	[1st ed.]
Descrizione fisica	1 online resource (316 p.)
Collana	Wiley series in probability and statistics
Altri autori (Persone)	ReagleDerrick P <1972-2006.> (Derrick Peter)
Disciplina	332.63/22
Soggetti	Stocks Investments Risk 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 indexes.
Nota di contenuto	Preparing for the Worst; Contents; List of Figures; List of Tables; Preface; 1. Quantitative Measures of the Stock Market; 2. A Short Review of the Theory of Risk Measurement; 3. Hedging to Avoid Market Risk; 4. Monkey Wrench in the Works: When the Theory Fails; 5. Downside Risk; 6. Portfolio Valuation and Utility Theory; 7. Incorporating Downside Risk; 8. Mathematical Techniques; 9. Computational Issues; 10. What Does It All Mean?; Glossary of Greek Symbols; Glossary of Notations; Glossary of Abbreviations; References; Name Index; Index
Sommario/riassunto	A timely approach to downside risk and its role in stock market investments When dealing with the topic of risk analysis, most books on investments treat downside and upside risk equally. Preparing for the Worst takes an entirely novel approach by focusing on downside risk and explaining how to incorporate it into investment decisions. Highlighting this asymmetry of the stock market, the authors describe how existing theories miss the downside and follow with explanations

of how it can be included. Various techniques for calculating downside risk are demonstrated. This book presents
