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Sommario/riassunto

"The investment manager's all-inclusive guide to trend followingCovering a range of areas vital to investors, Trend Following with Managed Futures brings readers up to speed on the basics and theoretical foundations of trend following, then moves on to more advanced topics, like trend following as an alternative asset class, benchmarking and factor decomposition, trend following in an investment portfolio, and much more.Trend following is one of the most popular investment strategies today, and as more investors begin to use it there is an ever-growing need for information on the topic. While there are many books on trend following written "by traders, for

traders," very few focus on the investors who allocate capital to them. Now, Trend Following with Managed Futures is the first rigorous and academically-motivated book of its kind to approach trend following from the investor's unique perspective. Provides investors with information they need to use and allocate trend following Offers sound advice for all finance practitioners Caters to a large audience looking for authoritative material on the topic Features an online component Trend Following with Managed Futures is an invaluable resource for anyone who invests via trend following or offers financial advice related to trend following"--

"Source guide for finance practitioners who invest in or give financial advice related to trend following strategy. Discusses trend following basics, theoretical foundations of trend following, trend following as an alternative asset class, benchmarking and factor decomposition, trend following in an investment portfolio, and advanced topics"--