

1. Record Nr.	UNINA9910876629703321
Autore	Leibowitz Martin L. <1936->
Titolo	Modern portfolio management : active long short 130/30 equity strategies // Martin L. Leibowitz, Simon Emrich, Anthony Bova
Pubbl/distr/stampa	Hoboken, N.J., : John Wiley & Sons, c2009
ISBN	1-282-68805-7 9786612688058 1-118-26718-4 0-470-43035-4
Descrizione fisica	1 online resource (544 p.)
Collana	[Wiley finance]
Altri autori (Persone)	BovaAnthony <1978-> EmrichSimon <1971->
Disciplina	332.6
Soggetti	Portfolio management Asset allocation Investment analysis
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Series title from jacket.
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Modern Portfolio Management: Active, Long/Short, 130/30, Equity, Strategies; Contents; Foreword: The High and Low of 130/30 Investing; Structure of the Book; Acknowledgments; Introduction: Evolution of the Active Extension Concept; Part I: Active 130/30 Extensions and Diversified Asset Allocations; Part II: The Role of Quantitative Strategies in Active 130/30 Extensions; Part III: Special Topics Relating to Active 130/30 Extensions; Part IV: Key Journal Articles; About the Authors; Index
Sommario/riassunto	Active 130/30 Extensions is the newest wave of disciplined investment strategies that involves asymmetric decision-making on long/short portfolio decisions, concentrated investment risk-taking in contrast to diversification, systematic portfolio risk management, and flexibility in portfolio design. This strategy is the building block for a number of 130/30 and 120/20 investment strategies offered to institutional and sophisticated high net worth individual investors who want to manage their portfolios actively and aggressively to outperform the market.

