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Nota di contenuto	Evaluating Hedge Fund Performance; Contents; Foreword; Acknowledgments; Introduction; Part I: A Primer on Hedge Funds; Chapter 1: The Market Goes Up Forever?; FLAWS OF LONG-TERM INVESTING; WEALTH-REDUCING EFFECTS OF VOLATILITY; DIVERSIFICATION TO REDUCE RISKS; LONG-TERM INVESTING WITH LOW-CORRELATION ASSETS AND DOWNSIDE PROTECTION; Chapter 2: It's the Risk, Not the Return; NOT NECESSARILY HIGHER RETURNS; CONSISTENCY OF RETURNS; LOW CORRELATION WITH THE STOCK MARKET; PORTFOLIO EFFECTS OF HEDGE FUNDS; ALTERNATIVE INVESTMENTS IN UNCERTAIN MARKETS; WEALTH PRESERVATION PROSPECTIVE LONG-TERM RETURNS AND RISKS OF STOCKSChapter 3: Going for the Gold; SIZE OF THE HEDGE FUND INDUSTRY; INVESTORS IN HEDGE FUNDS; WHAT ARE HEDGE FUNDS?; HEDGE FUND STRATEGIES; PERFORMANCE OF HEDGE FUNDS; Part II: Evaluating and Selecting Hedge Funds; Chapter 4: The Skewed Statistics of Hedge Fund Returns; PERCEPTION OF RISKS: NUMBERS AND REALITY; GAMING THE SHARPE RATIO; ALPHA: HOLY GRAIL OR WIZARD OF OZ?; RETURNS OF HEDGE FUNDS REVISITED; BENEFITS OF HEDGE FUNDS REVISITED; CONCLUSION;

Chapter 5: Evaluating Hedge Fund Strategies; WHICH STRATEGIES?; IS IT UNCORRELATED, REALLY? HOW NEUTRAL IS MARKET NEUTRALITY? MARKET RISKS OF HEDGE FUND STRATEGIES; LEVERAGE AND HEDGE FUND RETURNS; LOW CORRELATIONS: THE GOOD AND THE POOR; CONCLUSION; Chapter 6: Picking the Winners; SOURCING HEDGE FUNDS; PRELIMINARY SCREENING; STRATEGY ALPHA; ALPHA GENERATION AND MANAGER TALENT; DUE DILIGENCE; RISK AND PERFORMANCE MATRIX; BEYOND DUE DILIGENCE; CONCLUSION; Chapter 7: Constructing a Portfolio of Hedge Funds; EFFECTIVE DIVERSIFICATION TO REDUCE RISKS; HOW MUCH IN HEDGE FUNDS?; HOW MANY HEDGE FUNDS?; KNOW YOUR OBJECTIVES; HEDGE FUND PORTFOLIOS IN PRACTICE: CASE EXAMPLES QUANTIFY YOUR JUDGMENT CONCLUSION; Part III: Evaluating Performance and Risks; Chapter 8: Evaluating the Performance of Your Hedge Funds; HOW WELL IS YOUR HEDGE FUND PORTFOLIO?; BASIC CONCEPTS OF PERFORMANCE MEASUREMENT; ISSUES DIRECTLY RELATED TO HEDGE FUNDS; MARKET AND HEDGE FUND INDEXES; KNOW YOUR HEDGE FUND MANAGERS OR KEY DRIVERS OF RETURNS; HEDGE FUND BENCHMARKS IN PRACTICE; EVALUATING PERFORMANCE: A HEURISTIC PROCESS; CONCLUSION; Chapter 9: Buyers Beware; THE MANY FACETS OF HEDGE FUNDS' RISKS; EVALUATING THE RISKS OF YOUR HEDGE FUNDS; "LEFT TAIL" RISKS AND OTHER QUANTITIES ONGOING RISK MANAGEMENT: RISK AND PERFORMANCE MATRIX CONCLUSION; Chapter 10: Instant Diversification: Funds of Funds; DIVERSIFICATION BENEFITS OF FUNDS OF FUNDS; FEES AND THE PRICE OF ACCESS; REDUCED LIQUIDITY; REDUCED TRANSPARENCY; GENERATING ALPHA: PORTFOLIO REBALANCING; TYPES OF FUNDS OF FUNDS; PERFORMANCE OF FUNDS OF FUNDS; INVESTING WITH FUNDS OF FUNDS; CONCLUSION; Chapter 11: A Practical Guide to Investing in Hedge Funds; INFORMATION ON HEDGE FUNDS; Notes; Index

Sommario/riassunto

A comprehensive look at hedge fund performance issues In Evaluating Hedge Fund Performance, Dr. Vinh Tran gives readers the information they need to construct an efficient hedge fund portfolio based on their own level of knowledge. From evaluating hedge funds to picking the winners, Dr. Tran covers some of the most important issues related to this flexible investment vehicle. Evaluating Hedge Fund Performance takes the standard hedge fund book to a new level by detailing how to manage the risk of hedge funds and offering the best methods to evaluate and monitor he

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Nota di contenuto	1. Capsule Network Based on Attention Mechanism for 6G Wireless Service Classification -- 2. Enhanced Synchronization in Vehicular Digital Twin Networks: A Constrained Deep Reinforcement Learning Algorithm -- 3. Nearest Neighbor Based Flow-data Augmentation and Group Voting for Darknet Traffic Detection -- 4. AoI-Sensitive Data Collection in UAV-Assisted Wireless Powered Communication Networks -- 5. Performance Analysis of LEO Multi-Satellite Cooperative Transmission Based on Stochastic Geometry.
Sommario/riassunto	This book gathers selected high-quality papers presented at the 2nd International Conference on Networks, Communications and Intelligent Computing (NCIC 2024), held during November 22–25, 2024, in Beijing. The proceeding of NCIC 2024 targets a mixed audience of academicians and industry practitioners who are deeply involved in their respective technical fields. This book offers a platform for scholars and researchers to present their findings, methodologies, and applications in the fields. Readers will find a diverse range of topics including advancements in 6G, IoT implementations, green networking

practices, and the role of artificial intelligence in enhancing networking efficiency. The primary beneficiaries of this book are professionals, researchers, and academics in the fields of networks, communications, and intelligent computing, as well as students pursuing advanced studies in these areas. The contents are curated to enhance knowledge, foster innovation, and encourage the practical application of emerging technologies in the industry. Additionally, the proceedings are not only a record of the conference's scholarly papers but also serve as a valuable resource for ongoing research and development activities within these cutting-edge technological domains.
