Record Nr. UNINA9911019502803321 Autore Stavetski Edward J. <1956-> Titolo Managing hedge fund managers : quantitative and qualitative performance measures / / Edward J. Stavetski Hoboken, N.J., : J. Wiley & Sons, 2009 Pubbl/distr/stampa **ISBN** 9786612031236 9781282031234 1282031236 9781118267998 1118267990 9780470464359 0470464356 Edizione [1st edition] Descrizione fisica 1 online resource (275 p.) Collana Wiley finance series Disciplina 332.64/524 Soggetti Hedge funds 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 Asset allocation and fiduciary duty -- Large versus small funds -- The search for an honest man -- Performance analysis -- Risk in hedge funds -- You only find out who is swimming naked when the tide goes out -- Let the games begin -- Getting ready is the secret to success --Navigating buyers remorse -- Monitoring your flock. Sommario/riassunto Invaluable insight into measuring the performance of today's hedge fund managerMore and more institutional funds and high-net-worth assets are finding their way to hedge funds. This book provides the quantitative and qualitative measures and analysis that investment managers, investment advisors, and fund of fund managers need to allocate and monitor their client's assets properly. It addresses important topics such as Modern Portfolio Theory (MPT) and Post

Modern Portfolio Theory (PMPT), choosing managers, watching

performance, and researching alternate asset classes. Author Edward St