

1. Record Nr.	UNINA9911019814903321
Autore	Corcoran Clive M
Titolo	Long/short market dynamics : trading strategies for today's markets / / Clive M. Corcoran
Pubbl/distr/stampa	Chichester, West Sussex, England, : John Wiley & Sons, c2007
ISBN	9786612345609 9781119208914 1119208912 9781282345607 1282345605 9780470065310 0470065311
Descrizione fisica	1 online resource (359 p.)
Collana	Wiley trading series
Disciplina	332.64/273
Soggetti	Capital market - United States Investments - United States Stock exchanges - United States Risk management - United States
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 (p. [329]-333) and index.
Nota di contenuto	Coming to terms with new market dynamics -- Range expansion and liquidity -- Comparative quantiles -- Volume as a leading indicator -- Alignments and divergences -- Volatility -- The morphology of gaps -- Correlation and convergence -- Random walks and power laws -- Regime shifts and stationarity -- Money management techniques -- Portfolio theory -- Alpha -- Markets as networks.
Sommario/riassunto	Hedge funds are now the largest volume players in the capital markets. They follow a wide assortment of strategies but their activities have replaced and overshadowed the traditional model of the long only portfolio manager. Many of the traditional technical indicators and commonly accepted trading strategies have become obsolete or ineffective. The focus throughout the book is to describe the principal innovations that have been made within the equity markets over the

last several years and that have changed the ground rules for trading activities. By understanding these changes the active
