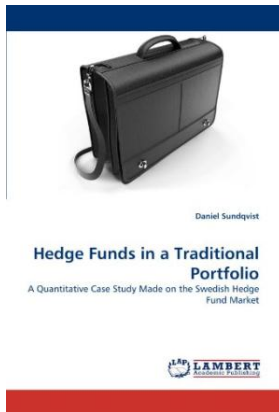


Find Kindle

HEDGE FUNDS IN A TRADITIONAL PORTFOLIO



LAP Lambert Acad. Publ. Sep 2010, 2010. Taschenbuch. Book Condition: Neu. 220x150x5 mm. Neuware - This paper, which is based on a positivistic epistemology, is built upon a quantitative case study where SIX Harcourt HFXS Index is optimized in purpose of achieving an outperformance in terms of the risk-adjusted return. The optimization uses an adjusted mean-variance methodology and is limited to a maintained correlation above 0,9 towards the standard SIX Harcourt HFXS Index. The optimization is created through the use...

Download PDF Hedge Funds in a Traditional Portfolio

- Authored by Daniel Sundqvist
- Released at 2010



Filesize: 3.69 MB

Reviews

A high quality pdf and also the typeface used was exciting to see. it absolutely was writtern really properly and useful. I am quickly could get a delight of looking at a composed pdf.

-- **Justina Kunze**

This ebook will never be straightforward to get started on looking at but really fun to read. It is amongst the most incredible publication i have got read through. I realized this pdf from my i and dad encouraged this publication to learn.

-- **Mrs. Anya Kautzer**

This is an incredible ebook which i actually have ever go through. This can be for those who statte that there had not been a really worth reading. I am just quickly can get a delight of reading a published book.

-- **Ms. Colleen Ziemann V**