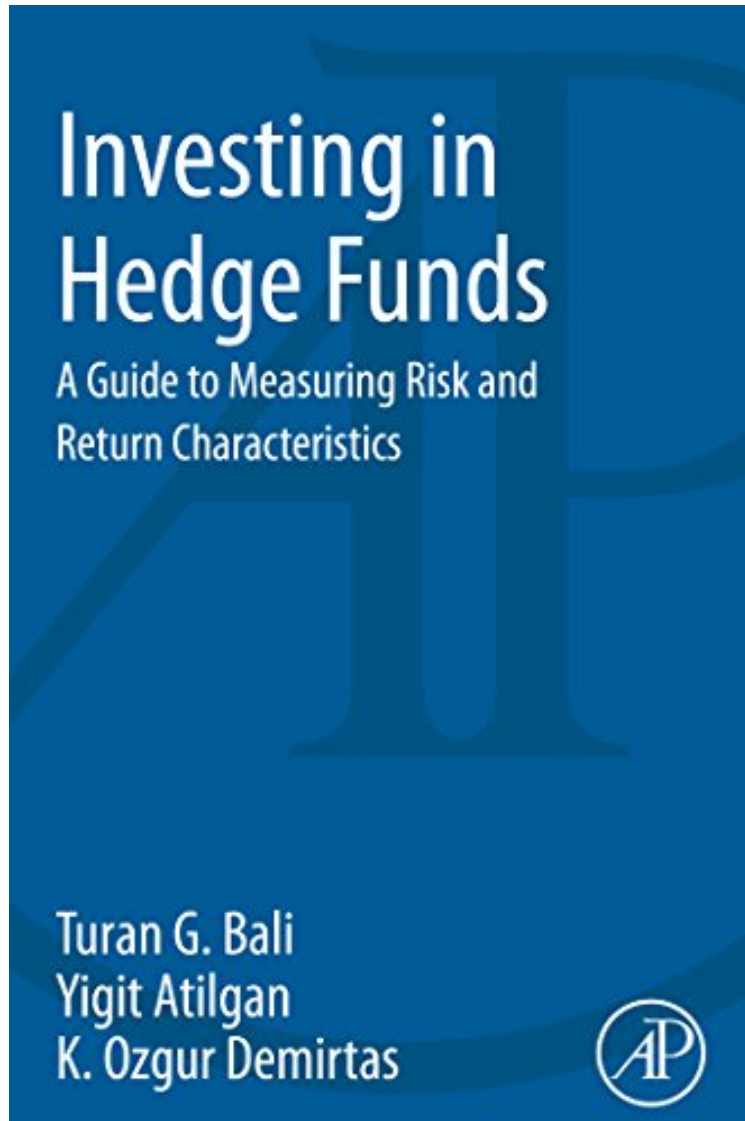


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# Investing in Hedge Funds: A Guide to Measuring Risk and Return Characteristics

*Turan Bali, Yigit Atilgan, Ozgur Demirtas*  
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This is a comprehensive review of the academic and practitioner literature on hedge funds. Written from the perspective of a typical hedge fund investor, it is a very easy to read introduction to this field, and is

intended for students and practitioners who want to learn more about this important area of the financial markets.<sup>2</sup> of 2 people found the following review helpful. Investing in Hedge Funds: A Guide to Measuring Risk and Return Characteristics By Bing Liang This book offers a clear, scientific, and convincing way for people to understand hedge fund risk and returns. Especially, the authors provide insightful macroeconomic factors and fund characteristics to predict future fund performance.

This book will present a comprehensive view of the risk characteristics, risk-adjusted performances, and risk exposures of various hedge fund indices. It will distinguish itself from other books and journal articles by focusing solely on hedge fund indices and emphasizing tail risk as a predictor of hedge fund index returns. The three chapters in this short book have not been previously published. Presents new insights about the investability and performance measurement of an investor's final portfolio Uses most recently developed investable hedge fund indexes to revise previous analyses of indexes Focuses on 14 distinct types of hedge fund indices with daily data from January 1994 to December 2011

"...a very intuitive and comprehensive introduction to hedge funds. I consider this to be an excellent book for students interested in alternative investments, practitioners dealing with hedge funds as clients, and investors seeking to investigate the past performance of hedge fund indices." --Financial Markets and Portfolio Management

"Bali, Atilgan, and Demirtas present an overview of how hedge funds have performed over the past 20 years. They discuss present risk and return characteristics for a wide range of hedge fund indices; fund databases and their biases; changes in performance in the recent global financial crisis; and linkages between index returns and macroeconomic factors." --Reference Research Book News, December 2013 About the Author Turan G. Bali is Dean's Research Professor of Finance at Georgetown University. He is widely published and ranked 15th among 4,987 academics based on publications in 18 finance journals during the period 2000-2005. He serves as an associate editor for 5 leading finance journals and is a founding member of the Society for Financial Econometrics. Yigit Atilgan holds a Ph.D. from Baruch College, CUNY and an MA from the Simon School, University of Rochester. He writes regularly about investments, options, and international finance. Holding a Ph.D. from Boston College, Ozgur Demirtas has published in the Journal of Monetary Economics, the Journal of Banking and Finance, and the Journal of Financial and Quantitative Analysis, among others. He has won numerous awards for his scholarship and his teaching.