Research News

Featured Book

Market Regulation

MiFID: Convergence towards a unified European capital markets industry August 2006

With many organisations misunderstanding the implications of MiFID on the capital markets industry as a whole and more specifically on their own firm, developing a better understanding of this significant piece of regulation has become vitally important. Providing you with a single source of information on the newly issued regulation, this book includes its practicalities and a review of the potential impact on the industry.
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Authors: Jean-René Giraud & Catherine D'Hondt
Editions: Risk Books - 342 pages

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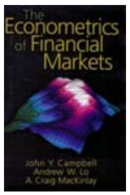
Our Selection

Tactical Allocation



The Econometrics of Financial Markets 1997

The past twenty years have seen an extraordinary growth in the use of quantitative methods in financial markets. Finance professionals now routinely use sophisticated statistical techniques in portfolio management, proprietary trading, risk management, financial consulting, and securities regulation. This graduatelevel textbook is intended for PhD students, advanced MBA students, and industry professionals interested in the econometrics of financial modeling
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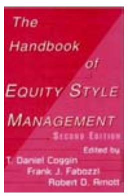
Authors: John W. Campbell, Andrew Y. Lo, A. Craig MacKinlay
Editions: Princeton University Press - 632 pages

Style



Handbook of Equity Style Management January 2003

This revised edition of The Handbook of Equity Style Management provides a detailed examination of style management, various style management approaches, and new strategies for managing risk and improving returns. Over a dozen contributors cover topics such as: overview of equity style indices, implications of style in foreign stock investing, tactical style management, and equity style benchmarks for fund analysis.
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Authors: T. Daniel Coggin, Frank J. Fabozzi (eds)
Editions: John Wiley & Sons - 352 pages

Risk

Hedge Fund Risk Transparency: Unravelling the Complex and Controversial Debate March 2003

This title focuses solely on hedge fund transparency and offers a balanced perspective that appreciates both the needs of institutional investors and hedge fund managers. It presents clear insight on why hedge fund transparency is an issue, as well as offering solutions.
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Authors: Leslie Rahl
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Alternative Investments

Handbuch Alternative Investments August 2006

A handbook providing a comprehensive analysis of the alternative investment industry.
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Authors: Editors: Michael Busack, Dieter G. Kaiser
Editions: Gabler - Volume 1: 780 pages, Volume 2: 821 pages

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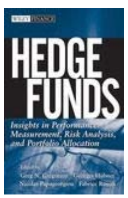

Hedge Funds: Insights in Performance Measurement, Risk Analysis, and Portfolio Allocation September 2005

Leading hedge fund experts examine current trends, applications and theories in this in-depth look at hedge funds.
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Authors: Edited by Greg N. Gregoriou, Georges Hübner, Nicolas Papageorgiou and Fabrice Rouah
Editions: Wiley Finance - 653 pages

Portfolio Trading

The Euromoney Global Portfolio Trading Handbook 2005 / 06 July 2005

Portfolio trading has become a jewel in the otherwise tarnished equities crown as fund managers increasingly gather their trades into one basket to reduce costs in volatile stock markets, With the rapid increase in usage of this investment tool, different investment groups are realising the benefits associated with it. The third edition of The Euromoney Global Portfolio Trading Handbook analyses these benefits and provides valuable insights from a select consortium of respected trading professionals into how to improve performance and cut costs.
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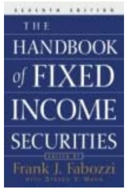
Authors: Editor: Claire Evans
Editions: Euromoney - 174 pages

Asset Allocation



The Handbook of Fixed Income Securities April 2005

The world’s number 1 fixed income book, now with 21 all-new chapters.
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Authors: Frank Fabozzi
Editions: McGraw-Hill - 1,500 pages

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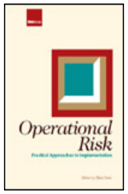

Operational Risk: Practical Approaches to Implementation March 2005

Topical, innovative and highly practical, this powerful new resource from Risk Books will help you successfully develop and enhance the operational risk function in your firm.
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Authors: Edited by Ellen Leander Davis
Editions: Risk Books - 360 pages

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Alternative Investments

Directory of Fund of Hedge Funds 5th annual edition October 31, 2005

The industry's largest printed Directory specific to Fund of Hedge Funds.
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Authors:
Editions: Alternative Asset Center - 1,033 pages

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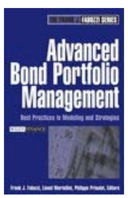

Advanced Bond Portfolio Management: Best Practices in Modeling and Strategies December 2005

A guide to the state-of-the-art techniques used in the analysis of bonds and bond portfolio management.
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Authors: Editors: Frank J. Fabozzi, Lionel Martellini, Philippe Priaulet
Editions: John Wiley & Sons, Inc. - 576 pages

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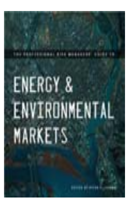

The Professional Risk Managers' Guide to Energy and Environmental Markets 2006

Edited by Peter C. Fusaro, with contributions from over 25 leading authors, The Professional Risk Managers' Guide to Energy and Environmental Markets brings these important and developing markets to life for all financial risk managers.
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Authors: Edited by Peter C. Fusaro
Editions: PRMIA Publications - pages

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Commodity Investing

Intelligent Commodity Investing: New Strategies and Practical Insights for Informed Decision Making March 2007 (forthcoming)

As commodities move into the realm of respectable investments and with research continually demonstrating their attractiveness in an overall portfolio, this book provides institutional investors with a framework for intelligent commodity investing.
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Authors: Edited by Hilary Till and Joseph Eagleeye
Editions: Risk Books - 350 pages

Alternative Investments

A Practitioner's Guide to Alternative Investment Funds January 2005

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Authors: Timothy Spangler
Editions: City & Financial Publishing - pages

Alternative Investment

"La Gestion Alternative" 23 January 2004

The first publication written in French to examine the present state of both the academic and professional knowledge of a subject which is still little known to investors and researchers in finance: hedge funds.
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Authors: Noël Amenc, Sébastien Bonnet, Gautier Henry, Lionel Martellini, Axel Weytens
Editions: Economica - 374 pages

Asset Allocation

The Handbook of European Fixed Income Securities December 2003

The Handbook of European Fixed Income Securities is the first comprehensive guide to the European Fixed Income Markets. With contributions from thirty internationally recognized experts in the field of debt finance and derivatives, it is essential reading for the industry and a reference for practitioners.
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Authors: Frank J. Fabozzi (Editor), Moorad Choudhry (Editor)
Editions: John Wiley & Sons - 1024 pages

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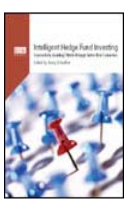

Intelligent Hedge Fund Investing March 2004

Focusing on the wide range of hedge fund strategies and their associated challenges and risks, "Intelligent Hedge Fund Investing" presents the cutting edge of research to guide hedge fund investors past pitfalls and develop their risk assessment and risk management skills.
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Authors: Editor: Barry Schachter
Editions: Risk Books - 470 pages

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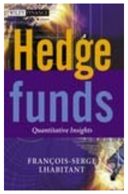

Hedge Funds: Quantitative Insights May 2004

A complete guide to portfolio techniques, asset allocation, performance measurement and product selection in the alternative investment world.
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Authors: François-Serge Lhabitant
Editions: Wiley - 354 pages

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"Gestion Alternative : Origine, Stratégies, Performances" 2004

An introduction to the universe of alternative investment, and more specifically to that of alternative funds.
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Authors: François-Serge Lhabitant
Editions: Dunod - 320 pages

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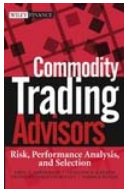

Commodity Trading Advisors: Risk, Performance Analysis, and Selection October 2004

Provides a dramatic new understanding of the rewards and risks of investing in CTAs, an increasingly popular and potentially profitable investment alternative for institutional investors and high-net-worth individuals.
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Authors: Edited by Greg N. Gregoriou, Vassilios Karavas, Fabrice Rouah & François-Serge Lhabitant
Editions: John Wiley & Sons - 424 pages

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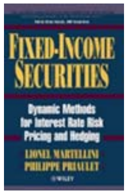

Fixed-Income Securities: Dynamic Methods for Interest Rate Risk Pricing and Hedging January 2001

This book provides a thorough explanation of modern methods for pricing and hedging fixed-income securities (i.e. government bonds, corporate bonds, treasury bills, and interest rate derivatives, etc.)
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Editions: John Wiley & Sons - 350 pages

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Hedge Funds: Myths and Limits May 2002

Full coverage of how hedge funds work, from risks to rewards
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Authors: Francois-Serge Lhabitant
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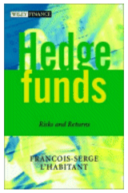

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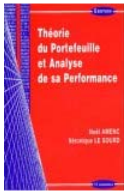
Performance



Portfolio Theory & Performance Analysis February 2002

In the last ten years, commercial and technical innovations have been increasingly prevalent within the asset management industry. It therefore seems essential to allow both practitioners and researchers to situate these innovations within a clear and consistent conceptual framework.
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Authors: Noël Amenc & Véronique Le Sourd
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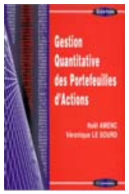

Quantitative Equity Portfolio Management 1998

The book describes the main quantitative methods used in managing equity portfolios. Following a presentation of the principal asset pricing models, i.e. DDM, CAPM and APT, the book presents the methods used for the active selection of securities based on these models. It then deals with the different types of index management: pure replication, synthetic replication and tilted index management. Lastly, a major section is dedicated to static and dynamic methods of portfolio insurance.
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Authors: Noël Amenc, Véronique Le Sourd
Editions: Economica - 106 pages

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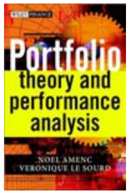

Portfolio Theory and Performance Analysis November 2003

In these bear market times, performance evaluation of portfolio managers is of central focus. This book will be one of very few on the market and is by a respected member of the profession.
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Authors: Noël Amenc, Véronique Le Sourd
Editions: John Wiley & Sons - 256 pages

Asset Allocation

Fixed Income Securities: Valuation, Risk Management and Portfolio Strategies June 2003

The first comprehensive textbook for students studying fixed-income securities
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Authors: Lionel Martellini, Philippe Priaulet, Stephane Priaulet
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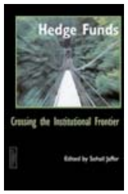

Hedge Funds: Crossing the Institutional Frontier August 2006

A publication providing a detailed account of the key issues facing the hedge fund industry and strategies for hedge fund managers to gain success both over competitors and with investors, from leaders in the field.
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Authors: Editor: Sohail Jaffer
Editions: Euromoney Books - 189 pages

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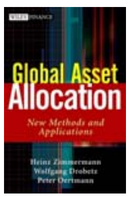

Global Asset Allocation: New Methods and Applications November 2002

A publication providing excellent access to state-of-the-art concepts for practitioners in the critical field of global portfolio optimization and representing an important resource for both those who manage institutional and individual portfolios and those who want the latest applied research in international finance.
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Authors: Heinz Zimmermann, Wolfgang Drobetz, Peter Oertmann
Editions: John Wiley & Sons - 320 pages

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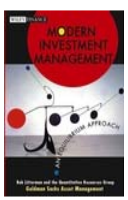

Modern Investment Management: An Equilibrium Approach July 2003

A publication outlining the modern investment theory used by the Quantitative Resources Group at Goldman Sachs Asset Management to achieve strong, consistent investment returns.
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Authors: Bob Litterman and the Quantitative Resources Group, Goldman Sachs Asset Management
Editions: John Wiley & Sons - 624 pages

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Risk

Market Risk Modelling: Applied Statistical Methods for Practitioners March 2003

Some 15 years ago, market risk was little discussed. Today, market risk management has become the key issue in multinational financial trading institutions. This publication brings together a wide variety of statistical

methods and models that have proven their worth in market risk management.
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