
Description:

Praise for Hedge Fund Modelling and Analysis

'This book provides a very useful introduction to several topics of great interest to financial markets students and practitioners. It provides a focused introduction to C++ programming and then a practical overview of the hedge fund industry as well as the data sources for hedge fund returns. The discussion of statistical analysis, performance measurement and risk management is one of the highlights of the book and provides some of the most relevant applications to asset management. I would strongly recommend the book to any student or practitioner in the area of investments and asset management.'

Dr. Devraj Basu, Senior Lecturer in Finance, Strathclyde Business School

'Anyone in the business of analysing hedge fund returns would be tempting fate if they didn't first master the material in this book. The good news is that all the pieces you need to put the puzzle together are here from a quick primer on C++ to the basic statistical foundations you absolutely will need before you begin. This belongs on the practitioner's bookshelf and I suggest you place it within easy reach of your computer keyboard, because I suspect you will find yourself reaching for it often!'

Dr. Vijay Vaidyanathan, CEO, Optimal Asset Management, Los Altos, California USA

'Hedge Fund Modelling and Analysis provides a quick introduction to C++, and a background for its implementation within the hedge fund industry. It includes practical and easy to follow applications to performance measurement, risk management and portfolio management. I would definitely recommend this to both students and practitioners as it provides fundamentals for proprietary model development.'

Dr. Kelvin Foo

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