

## Investing in hedge funds : a guide to measuring risk and return characteristics / Turan G. Bali, Yigit Atilzan, K. Ozgur Demirtas

Deskripsi Lengkap: <https://lib.ui.ac.id/detail?id=20427150&lokasi=lokal>

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### Abstrak

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.