

# Hedge Fund Books

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## Hedge Fund Risk Management I

\$8 400.00

The "Hedge Fund Risk Management I" course covers the key aspects of Hedge Fund quantitative risk assessment from the investor's perspective. It has been designed to fill a gap between the mathematics employed by advanced academic researches and the level of general knowledge that might reasonably be digested by practitioners. The course addresses numerous irregularities and apparent contradictions in hedge fund evaluation, explains in details the limitations of the mean-variance methodology, and introduces the most advanced risk assessment frameworks available today.

requirements:

- basic knowledge of hedge fund strategies and industry practices
- basic knowledge of mathematics/statistics
- understanding the mean-variance framework in risk management

audience:

- hedge fund investment advisors
- private hedge fund investors interested in controlling their investments
- family trust managers
- institutional FoHF managers

points:

- the problems of using mean-variance framework for hedge fund risk assessment

- why Tactical Asset Allocation could be misleading for hedge fund portfolios
- the Value-at-Risk pros and cons for hedge fund risk valuation
- practical approaches for effective risk assessment
- how to cope with limited transparency investing and short return series
- manager trading styles: how to identify the key market factors

### [Vendor Information](#)

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