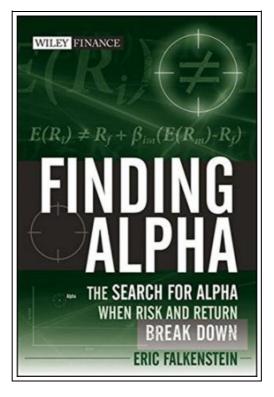
Finding Alpha: The Search for Alpha When Risk and Return Break Down



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Reviews

Here is the very best book i have study until now. It is rally fascinating through looking at period of time. It is extremely difficult to leave it before concluding, once you begin to read the book.

(Dr. Blaze Runolfsson IV)

FINDING ALPHA: THE SEARCH FOR ALPHA WHEN RISK AND RETURN BREAK DOWN



Wiley, 2009. Book Condition: New. Brand New, Unread Copy in Perfect Condition. A+ Customer Service! Summary: Chapter 1: Risk Uncorrelated With Returns.The Response: Risk(Return(Risk)).You Minimize Some Risks, Pay to Take Others.Chapter 2: The Creation of the Standard Risk-Return Model.The CAPM.Pillar 1: Decreasing Marginal Utility Means Risk Aversion.Pillar 2: Diversification Means Not All Risk is the Same.The Arbitrage Pricing Theory (APT). The Stochastic Discount Factor (SDF). Adding Non-Normality. The Uncertainty Revival. CAPM a Special Case of the Stochastic Discount Factor Model.Chapter 3: An Empirical Arc.The beginning of the end of CAPM.APT Tests.Fama and French Put a Fork in the CAPM.Saving the Standard Model.Serial Changes to APT.Skewness.Analogy to Business Cycle Forecasting.Summary.Chapter 4: Volatility, Risk, and Returns.Total Volatility and Cross-Sectional Returns.Beta-Sorted Portfolios.Call Options.Small Business.Leverage.Mutual Funds.Futures.Currencies.Lotteries.Movies.World Country Returns.Corporate Bonds.The Long End of the Yield Curve.Distress Risk.Sports Books.Total Volatility and Expected Equity Index Returns.Volatility as Shorthand for Risk.IPOs.Trading Volume.Summary.Chapter 5: Investors Do Not Mind Their Utility Functions.Behavioral Violation 1: Investors Trade Too Much.Behavioral Violation 2: Too Many Funds.Behavioral Violation 3: Under Diversification.Behavioral Violation 4: No Fundamental Analysis.Behavioral Violation 5: Buy Recommendations Exclude Firms with 'Merely' Low Risk.Behavioral Violation 6: Agents Do Not Agree.Behavioral Violation 7: The Home Bias.The Rotten Core: the Utility Function.Absurd Extrapolations.Easterlin's Paradox.Summary.Chapter 6: Is The Equity Risk Premium Zero?Geometric vs. Arithmetic Averaging,Survivorship Bias.Peso Problems.One-time effect of an Anomalous Post-Depression period. Asymmetric Tax Effects. Market Timing. Transaction Costs. Summary. Chapter 7: Undiminished Praise of A Vacuous Theory. Chapter 8: Why Relative Utility Generates Zero Risk Premiums.Benchmark Risk.Why Relative Risk Leads to No Risk Premium.Chapter 9: The Argument for Relative Status Utility. Typical Economics Assumptions. Virtue of selfishness. Why Envy is Virtuous. Why Economists Dislike Envy in General. Chapter 10: Alpha, Risk, and Hope.The Search for Safety.Most Financial Risk Takers are Foolish.Two Types of Risk.Uncertainty in Innovation.Why Risk Taking Hurts.Confusion of Risk and Gambling.Standard Alpha Contradiction.Why We Take Risk Anyway.Experiments, Risk and Alpha.Chapter 11: Examples of Alpha. Finding the Right...

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