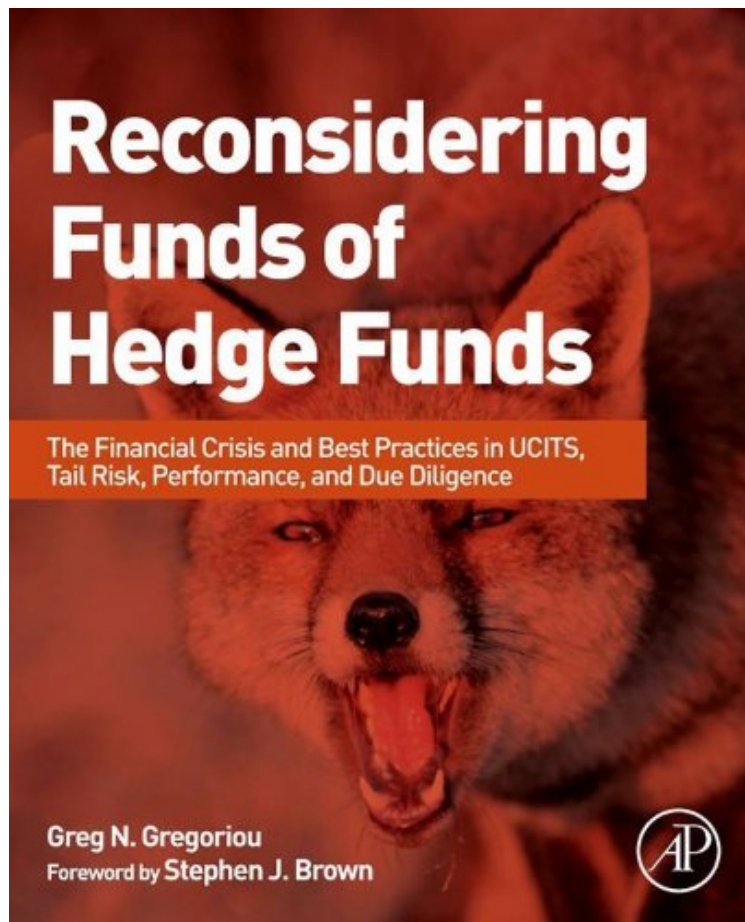


(Download) Reconsidering Funds of Hedge Funds: The Financial Crisis and Best Practices in UCITS, Tail Risk, Performance, and Due Diligence

Reconsidering Funds of Hedge Funds: The Financial Crisis and Best Practices in UCITS, Tail Risk, Performance, and Due Diligence

From Academic Press
audiobook / *ebooks / Download PDF / ePub / DOC



DOWNLOAD



READ ONLINE

#3111677 in eBooks 2012-12-31 2012-12-31 File Name: B00AVU4474 | File size: 63.Mb

From Academic Press : Reconsidering Funds of Hedge Funds: The Financial Crisis and Best Practices in UCITS, Tail Risk, Performance, and Due Diligence before purchasing it in order to gage whether or not it would be worth my time, and all praised Reconsidering Funds of Hedge Funds: The Financial Crisis and Best Practices in UCITS, Tail Risk, Performance, and Due Diligence:

How will the funds of hedge funds (FoHF) business have to change to survive in the wake of the 2008-2012 financial crisis? This new research provides valuable insight. Reconsidering Funds of Hedge Funds presents the first comprehensive views of UCITS as well as recent trends in due diligence, risk management, and hedge fund deaths and survivors. The book contains original chapters by 22 academics and 16 hedge fund professionals, and includes two sections on performance: one that looks at UCITS FoHF and one that deals with traditional FoHF performance. Most

chapters examine aspects of the 2008-2012 financial crisis, and almost every chapter addresses fund of hedge funds' management process before, during, and after the crisis. Covers recent advances in risk management, due diligence, tail risk, and allocation. Presents an in-depth analysis of UCITS. Balances academic and professional viewpoints.

"International contributors include 22 academics in finance, business, and research analysis, and 16 hedge fund professionals. They examine issues related to the institutional framework of a special type of FOHF called undertakings for collective investments in transferable securities (UCITS) FOHFs, which were developed in response to calls for operational due diligence and improved transparency in the financial industry." --Referencenbsp;and Research Book News, December 2013 "Hedge funds are now more than ever in the focus of many public debates and they are discussed by academics and practitioners as well. So the time for treating the diverse aspects of hedge funds in a book could not even be better. The book at handnbsp;by Greg N. Gregoriou will surely be a very valuable and readable contribution in this context as it covers the complete, difficult matter in its manyfold chapters and through the high expertise of the authors." --Carsten S. Wehn,nbsp;DekaBank, Germany "The 2007-9 Financial Markets Crisis also created a crisis for the fund of hedge funds industry.nbsp; After the Crisis, basics such as liquidity, transparency, alpha generation, and understanding business risks gained renewed importance.nbsp; Solutions to these criteria such as UCITS, managed accounts, and closer management of fund asset and liability risks became central to many fund of hedge funds.nbsp; Additionally, leading fund of hedge funds now focus less on 'one size fits all' solutions and more on bespoke client portfolio solutions.nbsp; The articles in Reconsidering Funds of Hedge Funds try to grapple with these industry changes and show a variety of different responses to the new environment.nbsp; Fund of hedge fund investors will find this book and important update on an industry in transition." --James Purnell, Kenmar, USA "We have witnessed tremendous growth in the intermediation in the hedge fund industry in the form of funds of hedge funds. However, there is still limited understanding about the risks and rewards as well as regulation of these intermediaries especially in light of the recent financial crisis. This book is a great collection of research articles that will improve the understanding of anyone interested in funds of hedge funds." --Vikas Agarwal,nbsp;Georgia State University "If your investment in fund of hedge funds suffered from the 2007-09 financial crisis, this book is the first to provide you with valuable insights into the measurement and effective management of various types of risk. It is the major resource for scholars and professionals interested in state-of-the-art approaches on operational due diligence and risk management." --Roland Fuuml;ss, University of St.Gallen

From the Back Cover This collection of research by academics and professionals presentsnbsp;the firstnbsp;comprehensive views of UCITS as well as recent trends in due diligence,nbsp;risk management, and hedge fund deaths and survivors.nbsp; Original papers by 22 academics and 16 hedge fund professionals include two sections on performance: one that looks at UCITS FoHF and one that deals with traditional FoHF performance.nbsp;n timer;Asian and European regulatory themes are discussed, as are issues in allocation and tail risk.nbsp; Most papers examine aspects of the 2008-12 financial crisis, andnbsp;almost every paper addressesnbsp;fund of hedge funds' managementnbsp;processnbsp;before, during, and after the crisis.nbsp; n timer;How will thenbsp;funds of hedge funds business have to change in order to survive?nbsp; This new researchnbsp;provides clues.

About the Author A native of Montreal, Professor Greg N. Gregoriou obtained his joint Ph.D. in finance at the University of Quebec at Montreal which merges the resources of Montreal's four major universities McGill, Concordia, UQAM and HEC. Professor Gregoriou is Professor of Finance at State University of New York (Plattsburgh) and has taught a variety of finance courses such as Alternative Investments, International Finance, Money and Capital Markets, Portfolio Management, and Corporate Finance. He has also lectured at the University of Vermont, Universidad de Navarra and at the University of Quebec at Montreal. Professor Gregoriou has published 50 books, 65 refereed publications in peer-reviewed journals and 24 book chapters since his arrival at SUNY Plattsburgh in August 2003. Professor Gregoriou's books have been published by McGraw-Hill, John Wiley Sons, Elsevier-Butterworth/Heinemann, Taylor and Francis/CRC Press, Palgrave-MacMillan and Risk Books. Four of his books have been translated into Chinese and Russian. His academic articles have appeared in well-known peer-reviewed journals such as the of Asset Pricing Studies, Journal of Portfolio Management, Journal of Futures Markets, European Journal of Operational Research, Annals of Operations Research, Computers and Operations Research, etc. Professor Gregoriou is the derivatives editor and editorial board member for the Journal of Asset Management as well as editorial board member for the Journal of Wealth Management, the Journal of Risk Management in Financial Institutions, Market Integrity, IEB International Journal of Finance, and the Brazilian Business . Professor Gregoriou's interests focus on hedge funds, funds of funds, commodity trading advisors, managed futures, venture capital and private equity. He has also been quoted several times in the New York Times, Barron's, the Financial Times of London, Le Temps (Geneva), Les Echos (Paris) and L'Observateur de Monaco. He has done consulting work for numerous clients and investment firms in Montreal. He is a part-time lecturer in finance at McGill University, an advisory member of the Markets and Services Research Centre at Edith Cowan University in Joondalup (Australia), a senior advisor to the Ferrell Asset Management Group in Singapore and a research associate with the University of Quebec at Montreal's CDP Capital Chair in Portfolio Management. He is on the advisory board of the Research Center for Operations and Productivity Management at the University of Science and Technology (Management School) in

Hefei, Anhui, China.