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\"Building a Storybrand\" by Donald Miller - Storytelling - BOOK SUMMARY Downside risk measures: semi-deviation, downside deviation, and Sortino ratio (FRM T1-12) *PMBOK® Guide 6th Ed Processes Explained with Ricardo Vargas! Anti Bubble Investment Thesis Update Quadriga Igneo UCITS March 2020*

The Ultimate Masterclass for Macro Investing (w/ Raoul Pal \u0026 Diego Parrilla) ~~Sortino ratio (versus Sharpe ratio)~~ How to build (and rebuild) trust ¦ Frances Frei Designing Your Life ¦ Bill Burnett ¦ TEDxStanford ~~Jeffrey Gundlach — Waiting For The Next Big Trade (w/ Raoul Pal) Dash - A New Framework for Building User Interfaces for Technical Computing | SciPy 2017 | Chris Par~~ Reinforcement Learning in the Presence of Nonstationary Variables with Simon Ouellette *Intelligent Plant - Inform Prize 2020 (Edited Version) Day Trading Using Scalping Strategies 9 Winning Trades* ~~DIY: How To Build a Pool Deck \"The Banks Are Going to Crash the Stock Market\" (w/ Brent Johnson and Steven Van Metre)~~ ~~How To Day Trade Using Fractals - Market Turns, Breakouts and Draw Trend Lines Using Fractals. How To Install An Above Ground Pool Pool Deck Building: Setting Beams RAY BUILDING DECK 8X8 PART 1 REMAKE~~ *Backyard Pool \u0026 Deck Makeover 2016 - 1080p*

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The Sortino Framework for Constructing Portfolios: Focusing on Desired Target Return™ to Optimize Upside Potential Relative to Downside Risk 1st Edition by Frank A. Sortino (Author), Ron Surz (Contributor), David Hand (Contributor), Robert van der Meer (Contributor), Neil Riddles (Contributor), James Pupillo (Contributor), Auke Plantinga (Contributor) & 4 more

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The Sortino Framework for Constructing Portfolios Description. The most common way of constructing portfolios is to use traditional asset allocation strategies, which... About the Author. Dr. Sortino founded the Pension Research Institute in 1981, focusisng on problems facing fiduciaries.

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Post-modern portfolio theory (or PMPT) is an extension of the traditional modern portfolio theory (MPT, which is an application of mean-variance analysis or MVA). Both theories propose how rational investors should use diversification to optimize their portfolios, and how a risky asset should be priced.

The most common way of constructing portfolios is to use traditional asset allocation strategies, which match the client ' s risk appetite to a weighted allocation strategy of fixed income, equities, and other types of assets. This method focuses on how the money is allocated, rather than on future returns. The Sortino method presents an innovative change from this traditional approach. Rather than using the client ' s risk as the main factor, this method uses the client ' s desired return. • Only book to describe the Sortino method and Desired Target ReturnTM in a way that enables portfolio managers to adopt the method • Software to implement the portfolio construction method is included free of charge to book buyers on a password protected Elsevier website. Book buyers can use the software to construct portfolios using this method right away, in real time. They can also load in their current portfolios and measure them against these measures. • The Sortino method has been tested over 20 years at the Pension Research Institute. Portfolio managers can be confident of the success of the method, even returns in the economic crisis, in which the method has still beaten all S&P benchmarks.

Muscular Portfolios is here to change the investing game — and help you leave stress behind with a stronger, smarter approach to investing. For decades, the financial services industry has sold risky investments, claiming that this was the only path to large gains. But this strategy is highly vulnerable to big losses that can devastate your portfolio. Today, there's a better approach. It combines the latest academic research in finance with the new ultra-low-cost index funds (exchange-traded funds). The result is an approach that provides market-like returns with dramatically smaller losses and requires only 15 minutes a month or less. Muscular Portfolios lays out the basic principles of this kind of investing so you can manage your own money successfully — without turning it into your second job. Investigative journalist Brian Livingston takes you behind the curtain of Wall Street and lays out a game-changing approach to investing: Muscular Portfolios, which are easy-to-use financial strategies you can set up yourself, even if you have no investment experience at all. Filled with helpful illustrations, compelling evidence, and simple, no-nonsense instructions, Muscular Portfolios is a resource, not a sales pitch. There are no financial products to buy, no secret formula to pay for. Everything is fully disclosed in bite-sized steps — and on a totally free website — that you can start using today to grow your wealth. Driven by cutting-edge investment research and backed by extensive market testing, Muscular Portfolios will revolutionize investing for families and individual investors.

A guide to the growing importance of extreme value risk theory, methods, and applications in the financial sector Presenting a uniquely accessible guide, Extreme Events in Finance: A Handbook of Extreme Value Theory and Its Applications features a combination of the theory, methods, and applications of extreme value theory (EVT) in finance and a practical understanding of market behavior including both ordinary and extraordinary conditions. Beginning with a fascinating history of EVTs and financial modeling, the handbook introduces the historical implications that resulted in the applications and then clearly examines the fundamental results of EVT in finance. After dealing with these theoretical results, the handbook focuses on the EVT methods critical for data analysis. Finally, the handbook features the practical applications and techniques and how these can be implemented in financial markets. Extreme Events in Finance: A Handbook of Extreme Value Theory and Its Applications includes: • Over 40 contributions from international experts in the areas of finance, statistics, economics, business, insurance, and risk management • Topical discussions on univariate and multivariate case extremes as well as regulation in financial markets • Extensive references in order to provide readers with resources for further study • Discussions on using R packages to compute the value of risk and related quantities The book is a valuable reference for practitioners in financial markets such as financial institutions, investment funds, and corporate treasuries, financial engineers, quantitative analysts, regulators, risk managers, large-scale consultancy groups, and insurers. Extreme Events in Finance: A Handbook of Extreme Value Theory and Its Applications is also a useful textbook for postgraduate courses on the methodology of EVTs in finance. François Longin, PhD, is Professor in the Department of Finance at ESSEC Business School, France. He has been working on the applications of extreme value theory to financial markets for many years, and his research has been applied by financial institutions in the risk management area including market, credit, and operational risks. His research works can be found in scientific journals such as The Journal of Finance. Dr. Longin is currently a financial consultant with expertise covering risk management for financial institutions and portfolio management for asset management firms.

The practical aspects of optimization rarely receive global, balanced examinations. Stephen Satchell ' s nuanced assembly of technical presentations about optimization packages (by their developers) and about current optimization practice and theory (by academic researchers) makes available highly practical solutions to our post-liquidity bubble environment. The commercial chapters emphasize algorithmic elements without becoming sales pitches, and the academic chapters create context and explore development opportunities. Together they offer an incisive perspective that stretches toward new products, new techniques, and new answers in quantitative finance. Presents a unique "confrontation" between software engineers and academics Highlights a global view of common optimization issues Emphasizes the research and market challenges of optimization software while avoiding sales pitches Accentuates real applications, not laboratory results

This book analyses investment management policies for institutional investors. It is composed of four parts. The first one analyses the various types of institutional investors, institutions which, with different objectives, professionally manage portfolios of financial and real assets on behalf of a wide variety of individuals. This part goes on with an in-depth analysis of the economic, technical and regulatory characteristics of the different types of investment funds and of other types of asset management products, which have a high rate of substitutability with investment funds and represent their natural competitors. The second part of the book identifies and investigates the stages of the investment portfolio management. Given the importance of strategic asset allocation in explaining the ex post performance of any type of investment portfolio, this part provides an in-depth analysis of asset allocation methods, illustrating the different theoretical and operational solutions available to institutional investors. The third part describes performance assessment, its breakdown and risk control, with an in-depth examination of performance evaluation techniques, returns-based style analysis approaches, and performance attribution models. Finally, the fourth part deals with the subject of diversification into alternative asset classes, identifying the common characteristics and their possible role within the framework of investment management policies. This part analyses hedge funds, private equity, real estate, commodities, and currency overlay techniques.

Quantitative methods have revolutionized the area of trading, regulation, risk management, portfolio construction, asset pricing and treasury activities, and governmental activity such as central banking to name but some of the applications. Downside-risk, as a quantitative method, is an accurate measurement of investment risk, because it captures the risk of not accomplishing the investor's goal. 'Downside Risk in Financial Markets' demonstrates how downside-risk can produce better results in performance measurement and asset allocation than variance modelling. Theory, as well as the practical issues involved in its implementation, is covered and the arguments put forward emphatically show the superiority of downside risk models to variance models in terms of risk measurement and decision making. Variance considers all uncertainty to be risky. Downside-risk only considers returns below that needed to accomplish the investor's goal, to be risky. Risk is one of the biggest issues facing the financial markets today. 'Downside Risk in Financial Markets' outlines the major issues for Investment Managers and focuses on "downside-risk" as a key activity in managing risk in investment/portfolio management. Managing risk is now THE paramount topic within the financial sector and recurring losses through the 1990s has shocked financial institutions into placing much greater emphasis on risk management and control. Free Software Enclosed To help you implement the knowledge you will gain from reading this book, a CD is enclosed that contains free software programs that were previously only available to institutional investors under special licensing agreement to The pension Research Institute. This is our contribution to the advancement of professionalism in portfolio management. The Forsey-Sortino model is an executable program that: 1. Runs on any PC without the need of any additional software. 2. Uses the bootstrap procedure developed by Dr. Bradley Effron at Stanford University to uncover what could have happened, instead of relying only on what did happen in the past. This is the best procedure we know of for describing the nature of uncertainty in financial markets. 3. Fits a three parameter lognormal distribution to the bootstrapped data to allow downside risk to be calculated from a continuous distribution. This improves the efficacy of the downside risk estimates. 4. Calculates upside potential and downside risk from monthly returns on any portfolio manager. 5. Calculates upside potential and downside risk from any user defined distribution. Forsey-Sortino Source Code: 1. The source code, written in Visual Basic 5.0, is provided for institutional investors who want to add these calculations to their existing financial services. 2. No royalties are required for this source code, providing institutions inform clients of the source of these calculations. A growing number of services are now calculating downside risk in a manner that we are not comfortable with. Therefore, we want investors to know when downside risk and upside potential are calculated in accordance with the methodology described in this book. Riddles Spreadsheet: 1. Neil Riddles, former Senior Vice President and Director of Performance Analysis at Templeton Global Advisors, now COO at Hansberger Global Advisors Inc., offers a free spreadsheet in excel format. 2. The spreadsheet calculates downside risk and upside potential relative to the returns on an index Brings together a range of relevant material, not currently available in a single volume source. Provides practical information on how financial organisations can use downside risk techniques and technological developments to effectively manage risk in their portfolio management. Provides a rigorous theoretical underpinning for the use of downside risk techniques. This is important for the long-run acceptance of the methodology, since such arguments justify consultant's recommendations to pension funds and other plan sponsors.

Governance is a word that is increasingly heard and read in modern times, be it corporate governance, global governance, or investment governance. Investment governance, the central concern of this modest volume, refers to the effective employment of resources—people, policies, processes, and systems—by an individual or governing body (the fiduciary or agent) seeking to fulfil their fiduciary duty to a principal (or beneficiary) in addressing an underlying investment challenge. Effective investment governance is an enabler of good stewardship, and for this reason it should, in our view, be of interest to all fiduciaries, no matter the size of the pool of assets or the nature of the beneficiaries. To emphasize the importance of effective investment governance and to demonstrate its flexibility across organization type, we consider our investment governance process within three contexts: defined contribution (DC) plans, defined benefit (DB) plans, and endowments and foundations (E&Fs). Since the financial crisis of 2007–2008, the financial sector ' s place in the economy and its methods and ethics have (rightly, in many cases) been under scrutiny. Coupled with this theme, the task of investment governance is of increasing importance due to the sheer weight of money, the retirement savings gap, demographic trends, regulation and activism, and rising standards of behavior based on higher expectations from those fiduciaries serve. These trends are at the same time related and self-reinforcing. Having explored the why of investment governance, we dedicate the remainder of the book to the question of how to bring it to bear as an essential component of good fiduciary practice. At this point, the reader might expect investment professionals to launch into a discussion about an investment process focused on the best way to capture returns. We resist this temptation. Instead, we contend that achieving outcomes on behalf of beneficiaries is as much about managing risks as it is about capturing returns—and we mean " risks " broadly construed, not just fluctuations in asset values.

Научно-практический журнал – информационно-аналитическое издание, посвященное вопросам повышения эффективности управления финансами как на макро-, так и на микроуровнях экономики.Отличительной особенностью публикаций является ориентация на передовые научные исследования и акцент на практическое применение их в сфере бизнеса.В номере:– Инвестиционный портфель управляющей компании как единица принятия решений– Влияние кредитного канала на экономический рост в стране– Перспективные направления развития туристического бизнеса в России– Бюджетирование, ориентированное на результат:формирование финансовых резервов– Анализ факторов риска при финансировании на региональном уровнеи многое другое!

The ultimate guide to dealing with hedge fund risk in a post-Great Recession world Hedge funds have been faced with a variety of new challenges as a result of the ongoing financial crisis. The simultaneous collapse of major financial institutions that were their trading counterparties and service providers, fundamental and systemic increases in market volatility and illiquidity, and unrelenting demands from investors to redeem their hedge fund investments have conspired to make the climate for hedge funds extremely uncomfortable. As a result, many funds have failed or been forced to close due to poor performance. Managing Hedge Fund Risk and Financing: Adapting to a New Era brings together the many lessons learned from the recent crisis. Advising hedge fund managers and CFOs on how to manage the risk of their investment strategies and structure relationships to best insulate their firms and investors from the failures of financial counterparties, the book looks in detail at the various methodologies for managing hedge fund market, credit, and operational risks depending on the hedge fund's investment strategy. Also covering best practice ISDA, Prime

Brokerage, Fee and Margin Lock Up, and including tips for Committed Facility lending contracts, the book includes everything you need to know to learn from the events of the past to inform your future hedge fund dealings. Shows how to manage hedge fund risk through the application of financial risk modelling and measurement techniques as well as the structuring of financial relationships with investors, regulators, creditors, and trading counterparties Written by a global finance expert, David Belmont, who worked closely with hedge fund clients during the crisis and experienced first hand what works Explains how to profit from the financial crisis In the wake of the Financial Crisis there have been calls for more stringent management of hedge fund risk, and this timely book offers comprehensive guidelines for CFOs looking to ensure world-class levels of corporate governance.

Liquid alternatives give investors access to hedge fund strategies with the benefits of '40 Act products: lower fees, higher liquidity, greater transparency, and improved tax efficiency. Alts Democratized is a hands-on guide that offers financial advisors and individual investors the tools and analysis to enhance client portfolios using alternative mutual funds and ETFs. Well-grounded in research and replete with more than 100 exhibits of Lipper data, Alts Democratized profiles the top ten funds in each of the eleven Lipper liquid alt classifications. This includes total net assets, fund flows, risk and return metrics, and the factor exposures that drive performance and help explain correlations to various forms of beta. Jessica Lynn Rabe and Robert J. Martorana, CFA, combine this research with a comprehensive framework for fund selection and portfolio construction to enhance the asset allocation process, facilitate portfolio customization, and manage client expectations. In addition, the book includes functional perspectives on issues pertinent to financial advisors such as fees, client suitability, and volatility management. This helps advisors apply the concepts to portfolios and offer actionable investment advice. The authors also interviewed executives at leading wealth management firms to provide color on industry trends and best practices. The companion website provides ancillary materials that reinforce and supplement the book, including: The authors' top ten takeaways Classification cheat sheet Portfolio construction guide (full color) Talking points for clients Q&A on liquid alts Presentation with all 118 exhibits from the book (full color) Alts Democratized comprises a complete resource for the advisor seeking new sources of alpha, diversification, and hedging of tail risks.