

Introduction to Risk Parity and Budgeting (Chapman and Hall/CRC Financial Mathematics Series)



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Reviews

Definitely one of the best book I actually have ever go through. Sure, it can be perform, nonetheless an amazing and interesting literature. I found out this pdf from my dad and i suggested this book to discover.

(Ms. Chanel Streich)


INTRODUCTION TO RISK PARITY AND BUDGETING (CHAPMAN AND HALL/CRC FINANCIAL MATHEMATICS SERIES)

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Chapman and Hall/CRC, 2013. Book Condition: New. Brand New, Unread Copy in Perfect Condition. A+ Customer Service! Summary: "This important book provides a complete framework for describing risk parity and risk budgeting while contrasting these approaches with traditional optimization methods. Roncalli does an excellent job of comparing simulations of strategies and approaches. A manager who reads this book--instead of reading a set of Wall Street research papers, consultant opinions, and some practitioner work--will be able to effectively discuss and evaluate all issues surrounding this important directional change in portfolio management. Through being evenhanded and generally unbiased in his conclusions, the author shows that risk parity is not a perfect solution but is an approach with significant merit that should be considered an important portfolio-structuring alternative and not a fad." --Mark S. Rzepczynski, *Financial Analysts Journal*, July/August 2014 ". it offers a concise treatment of risk-based portfolio construction in general, not only risk parity. . it goes well beyond what I would call an introduction. . Graphs and tables are well chosen and help readers to better follow the storyline. One of the best features of the book is the set of well-thought out exercises that allow readers to understand the technical aspects of this interesting monograph. . a wonderful manual on risk-based investing for those already convinced this is the right way to invest." --Bernd Scherer, *Quantitative Finance*, 2014 "Thierry Roncalli's book situates the risk parity approach, which has become very popular with investors and managers, in a broader conceptual and technical context, which is that of risk budgeting. This publication is a must for investors who wish to gain serious insight into risk allocation issues." --Nol Amenc, Professor of Finance, EDHEC Business School; Director, EDHEC-Risk Institute; and CEO, ERI Scientific Beta "A mathematical tour de force of the...

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