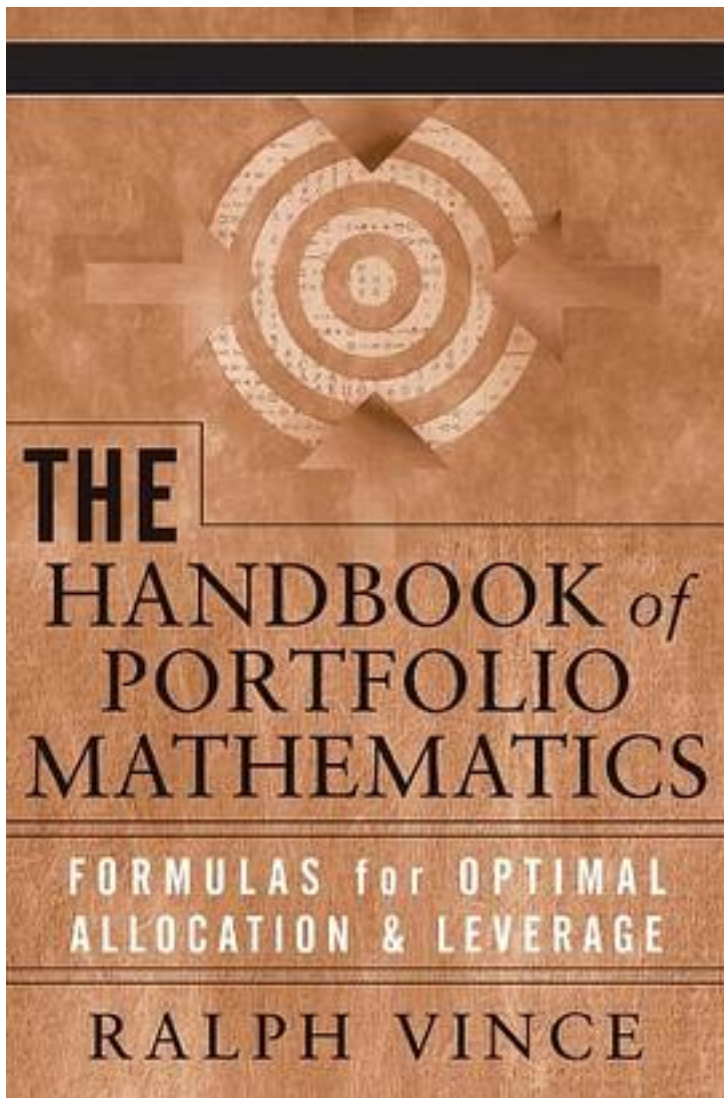


The Handbook of Portfolio Mathematics



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出版者:Wiley

出版时间:2007-5-25

装帧:Hardcover

isbn:9780471757689

"The Handbook of Portfolio Mathematics" "For the serious investor, trader, or money manager, this book takes a rewarding look into modern portfolio theory. Vince introduces a leverage-space portfolio model, tweaks it for the drawdown probability, and delivers a superior model. He even provides equations to maximize returns for a chosen level of risk. So if you're serious about making money in today's markets, buy this book. Read it. Profit from it." --Thomas N. Bulkowski, author, "Encyclopedia of Chart Patterns" "This is an important book. Though traders routinely speak of their 'edge' in the marketplace and ways of handling 'risk,' few can define and measure these accurately. In this book, Ralph Vince takes readers step by step through an understanding of the mathematical foundations of trading, significantly extending his earlier work and breaking important new ground. His lucid writing style and liberal use of practical examples make this book must reading." --Brett N. Steenbarger, PhD, author, "The Psychology of Trading and Enhancing Trader Performance" "Ralph Vince is one of the world's foremost authorities on quantitative portfolio analysis. In this masterly contribution, Ralph builds on his early pioneering findings to address the real-world concerns of money managers in the trenches-how to systematically maximize gains in relation to risk." --Nelson Freeburg, Editor, "Formula Research" "Gambling and investing may make strange bedfellows in the eyes of many, but not Ralph Vince, who once again demonstrates that an open mind is the investor's most valuable asset. What does bet sizing have to do with investing? The answer to that question and many more lie inside this iconoclastic work. Want to make the most of your investing skills Open this book." --John Bollinger, CFA, CMT, www.BollingerBands.com

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