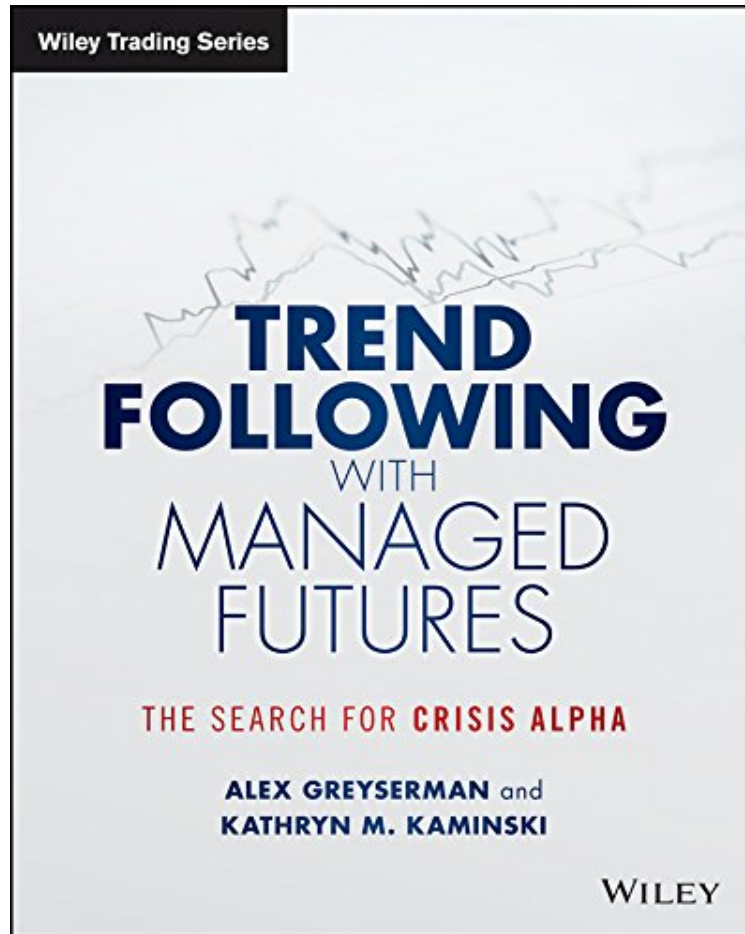


Trend Following with Managed Futures: The Search for Crisis Alpha (Wiley Trading)

Alex Greyserman, Kathryn Kaminski
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sections of the book deconstruct methods; risk management types and time frames; high and low interest rate environments etc. Very interesting is the discussion of divergent versus convergent risk taking, and the research showing that divergent risk taking is stable over time. If you are interested in actual system building and the other aspects of managing a fund, read "Following the Trend: Diversified Managed Futures Trading" by Andreas Clenow, but for foundation information, exploring variations and academic research proving the method you need to read this book as well. 0 of 1 people found the following review helpful. Five Stars By Jason Feliz Timeless guide for serious researchers in the Trend Following space.

Annbs; all-inclusive guide to trend following As more and more savvy investors move into the space, trend following has become one of the most popular investment strategies. Written for investors and investment managers, Trend Following with Managed Futures offers an insightful overview of both the basics and theoretical foundations for trend following. The book also includes in-depth coverage of more advanced technical aspects of systematic trend following. The book examines relevant topics such as: Trend following as an alternative asset class Benchmarking and factor decomposition Applications for trend following in an investment portfolio And many more By focusing on the investor perspective, Trend Following with Managed Futures is a groundbreaking and invaluable resource for anyone interested in modern systematic trend following.

The authors have raised the standard for discussion concerning trend following. The hedge fund industry should take note, and all strategies should be given the same level of attention and detailed review. For investors who are contemplating a trend-following managed futures investment, this book should be the first place to go in getting up to speed. — CFA Institute From the Back Cover PRAISE FOR TREND FOLLOWING WITH MANAGED FUTURES "WOW!! Everything you ever wanted to know about trend following over the past 800 years, from the theoretical to the practical, can be found in this book. If you are contemplating an allocation to or redemption from CTAs, you should read this book first." — Ed Robertiello, CFA, Senior Portfolio Manager, Absolute Return Strategies, CalPERS "Alex Greyserman and Kathryn Kaminski have provided a full insight into trend following models in simple language and with examples throughout this book. They have demystified the black box notion associated with managed futures/trend followers." — Romule Nohasiarisoa, CFA, Senior Hedge Fund Analyst, PGGM Pension Fund, Netherlands "Alex and Kathryn are prolific researchers in the world of managed futures and manager selection. This work is a significant contribution to the understanding of CTA performance and is a must read for anyone interested in analyzing CTA returns." — Adam Duncan, Senior Investment Director, Cambridge Associates "This book is a fascinating and timely examination of an investment strategy that, for too long, has dwelt in the shadows of the financial industry. Every serious investor should read this book!" — Andrew Lo, PhD, Charles E. and Susan T. Harris Professor of Finance, MIT Sloan School of Management "This is a must have on the bookshelf of any institutional investor. Alex and Kathryn bring academic rigor to CTA investing in an easily digestible and understandable framework." — Lawrence Kissko, Head of Macro and Quantitative Strategies, Hermes BPK Partners About the Author ALEX GREYSERMAN, PHD, is Chief Scientist at ISAM and serves as Adjunct Professor in the Graduate Program in Mathematical Finance at Columbia University. KATHRYN M. KAMINSKI, PHD, is the Deputy Managing Director of the Institute for Financial Research (SIFR), external market commentator for the CME Group, and affiliated faculty at the Stockholm School of Economics.