



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

By Alex Greyserman, Kathryn Kaminski



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An 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.

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Editorial Review

Review

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.

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Economics.

Users Review

From reader reviews:

Shawn Hunter:

A lot of people always spent their free time to vacation or go to the outside with them friends and family or their friend. Do you realize? Many a lot of people spent that they free time just watching TV, or playing video games all day long. In order to try to find a new activity here is look different you can read any book. It is really fun to suit your needs. If you enjoy the book which you read you can spent the entire day to reading a book. The book Trend Following with Managed Futures: The Search for Crisis Alpha (Wiley Trading) it doesn't matter what good to read. There are a lot of individuals who recommended this book. We were holding enjoying reading this book. Should you did not have enough space to bring this book you can buy the actual e-book. You can m0ore effortlessly to read this book out of your smart phone. The price is not very costly but this book offers high quality.

David Bergeron:

Playing with family in a park, coming to see the water world or hanging out with close friends is thing that usually you may have done when you have spare time, then why you don't try thing that really opposite from that. Just one activity that make you not experience tired but still relaxing, trilling like on roller coaster you are ride on and with addition associated with. Even you love Trend Following with Managed Futures: The Search for Crisis Alpha (Wiley Trading), you could enjoy both. It is fine combination right, you still want to miss it? What kind of hang type is it? Oh occur its mind hangout fellas. What? Still don't obtain it, oh come on its called reading friends.

Robin Gilbertson:

Do you have something that you want such as book? The book lovers usually prefer to choose book like comic, brief story and the biggest one is novel. Now, why not hoping Trend Following with Managed Futures: The Search for Crisis Alpha (Wiley Trading) that give your fun preference will be satisfied by simply reading this book. Reading behavior all over the world can be said as the opportunity for people to know world a great deal better then how they react in the direction of the world. It can't be stated constantly that reading practice only for the geeky man or woman but for all of you who wants to be success person. So , for all of you who want to start reading as your good habit, it is possible to pick Trend Following with Managed Futures: The Search for Crisis Alpha (Wiley Trading) become your own personal starter.

Sharon Lopez:

The book untitled Trend Following with Managed Futures: The Search for Crisis Alpha (Wiley Trading) contain a lot of information on it. The writer explains the girl idea with easy way. The language is very clear and understandable all the people, so do certainly not worry, you can easy to read that. The book was compiled by famous author. The author will take you in the new period of time of literary works. It is

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