



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

By Roncalli, Thierry

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...

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