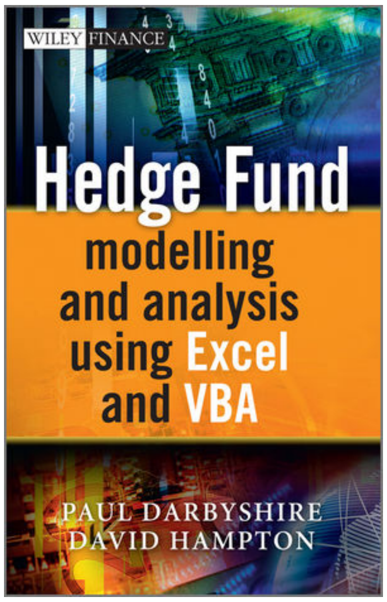
WILEY

To purchase this product, please visit https://www.wiley.com/en-gb/9780470747193



Hedge Fund Modelling and Analysis Using Excel and VBA

Paul Darbyshire, David Hampton

E-Book	978-1-119-94564-2	February 2012	**£48.99**
Hardcover	978-0-470-74719-3	February 2012	**£64.00**
O-Book	978-1-118-46733-6	May 2012	**Available on Wiley Online Library**

DESCRIPTION

Co-authored by two respected authorities on hedge funds and asset management, this implementation-oriented guide shows you how to employ a range of the most commonly used analysis tools and techniques both in industry and academia, for understanding, identifying and managing risk as well as for quantifying return factors across several key investment strategies. The book is also suitable for use as a core textbook for specialised graduate level courses in hedge funds and alternative investments.

The book provides hands-on coverage of the visual and theoretical methods for measuring and modelling hedge fund performance with an emphasis on risk-adjusted performance metrics and techniques. A range of sophisticated risk analysis models and risk management strategies are also described in detail. Throughout, coverage is supplemented with helpful skill building exercises and worked examples in Excel and VBA.

The book's dedicated website, www.darbyshirehampton.com provides Excel spreadsheets and VBA source code which can be freely downloaded and also features links to other relevant and useful resources.

A comprehensive course in hedge fund modelling and analysis, this book arms you with the knowledge and tools required to effectively manage your risks and to optimise the return profile of your investment style.

ABOUT THE AUTHOR

PAUL DARBYSHIRE gained his PhD in Theoretical Physics from King's College London and then began his career working has a Quantitative Analyst and Trader at HSBC on the Exotic Derivatives and Structured Products desk. He has subsequently been involved in the development and implementation of a variety of trading and risk management platforms for a number of major investment banks around the globe. Over the past several years Paul has been responsible for the analysis and design of cutting edge algorithms in the development of behavioural finance models at Oxford University. Paul has also provided many private equity firms, hedge funds and asset management companies with consultancy in areas such as dynamic portfolio optimisation, trading platform design, software engineering and risk management.

DAVID HAMPTON gained his PhD in Electrical Engineering from the Queen's University of Belfast and an international MBA from Institut Superieur de Gestion in Paris, New York and Tokyo before joining Bank of America Capital Markets in London. David was previously an Adjunct Finance Professor at Skema Business School in Sophia Antipolis where he taught Financial Engineering and Excel/VBA Programming at the MSc level. At EDHEC Business School in Nice, he was responsible for managing their range of five MSc courses as Assistant Dean of the Financial Economics Track. An NFA registered CTA since 1997, David has been active as a consultant to the hedge fund community and as a Hedge Fund Manager with particular expertise in Global Macro Managed Futures and Long Short Equity investment styles.

Both David and Paul are Directors of darbyshirehampton; an innovative quantitative research, advisory, and consultancy firm specialising in hedge funds and the alternative investment industry. Website: www.darbyshirehampton.com.

SERIES

The Wiley Finance Series