



Finding Alpha: The Search for Alpha When Risk and Return Break Down

By Falkenstein, Eric

Wiley, 2009. Book Condition: New. Brand New, Unread Copy in Perfect Condition. A+ Customer Service! Summary: Chapter 1: Risk Uncorrelated With Returns. The Response: Risk(Return(Risk)). You Minimize Some Risks, Pay to Take Others.Chapter 2: The Creation of the Standard Risk-Return Model.The CAPM.Pillar 1: Decreasing Marginal Utility Means Risk Aversion. Pillar 2: Diversification Means Not All Risk is the Same. The Arbitrage Pricing Theory (APT). The Stochastic Discount Factor (SDF). Adding Non-Normality. The Uncertainty Revival.CAPM a Special Case of the Stochastic Discount Factor Model.Chapter 3: An Empirical Arc.The beginning of the end of CAPM.APT Tests.Fama and French Put a Fork in the CAPM.Saving the Standard Model.Serial Changes to APT.Skewness.Analogy to Business Cycle Forecasting.Summary.Chapter 4: Volatility, Risk, and Returns. Total Volatility and Cross-Sectional Returns. Beta-Sorted Portfolios.Call Options.Small Business.Leverage.Mutual Funds.Futures.Currencies.Lotteries.Movies.World Country Returns.Corporate Bonds.The Long End of the Yield Curve. Distress Risk. Sports Books. Total Volatility and Expected Equity Index Returns. Volatility as Shorthand for Risk.IPOs.Trading Volume.Summary.Chapter 5: Investors Do Not Mind Their Utility Functions. Behavioral Violation 1: Investors Trade Too Much. Behavioral Violation 2: Too Many Funds.Behavioral Violation 3: Under Diversification.Behavioral Violation 4: No Fundamental Analysis. Behavioral Violation 5: Buy Recommendations Exclude Firms with 'Merely' Low

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