Global Portfolio Diversification

Risk Management, Market Microstructure, and Implementation Issues

Economic Theory, Econometrics, and Mathematical Economics

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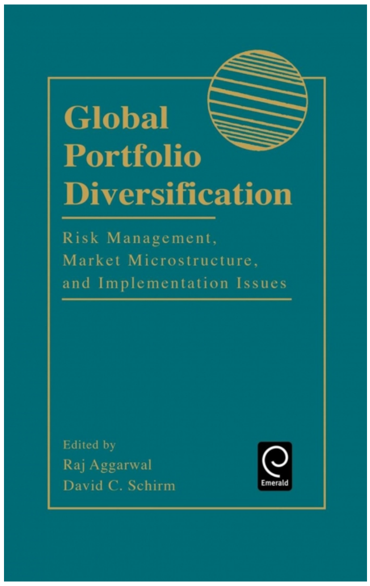

About the Book

"Global Portfolio Diversification" synthesizes principal debates between analysts and academics. Covering subjects such as risk management, diversification and hedging strategies, deviations from market efficiency, and exchange rates, the book includes case studies, research, and commentary by the editors. Essayists include two past presidents of the American Finance Association and the current editors of the Journal of Finance and Economic Inquiry, as well as senior market regulators, financial managers, and representatives of international securities exchanges. It includes features that: deal with increased interest in the globalization of financial markets; cover managing and hedging risks; analyze microstructures and analyses; and show how to implement portfolio diversification. It is prepared by an international team of leading financial academics and portfolio managers.

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