

Derivatives and Hedge Funds

Stephen Satchell

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Stephen Satchell : Derivatives and Hedge Funds before purchasing it in order to gauge whether or not it would be worth my time, and all praised Derivatives and Hedge Funds:

Over the last 20 years hedge funds and derivatives have fluctuated in reputational terms; they have been blamed for the global financial crisis and been praised for the provision of liquidity in troubled times. Both topics are rather under-researched due to a combination of data and secrecy issues. This book is a collection of papers celebrating 20 years of

the Journal of Derivatives and Hedge Funds (JDHF). The 18 papers included in this volume represent a small sample of influential papers included during the life of the Journal, representing industry-orientated research in these areas. With a Preface from co-editor of the journal Stephen Satchell, the first part of the collection focuses on hedge funds and the second on markets, prices and products.

About the Author Stephen Satchell is a Lecturer in Financial Economics at Birbeck University of London, UK and Professor at the University of Sydney, Australia. His research covers a number of topics in the broad areas of econometrics, finance, risk measurement and utility theory, and his current research looks at alternative methods of portfolio construction and risk management, as well as work on non-linear dynamic models. Stephen has strong links with Inquire (Institute for Quantitative Investment Research), is on the management committee of LQG (London Quant Group), and is a Fellow of Trinity College Cambridge where he has Isaac Newton's rooms.