



Investment Performance Measurement: Evaluating and Presenting Results

From Wiley

[Download now](#)

[Read Online](#) 

Investment Performance Measurement: Evaluating and Presenting Results

From Wiley

Praise for Investment Performance Measurement

"This volume contains the insights of more than fifty prominent authorities on performance measurement. It is a must-have, must-read book for anyone involved in measuring, analyzing, or explaining investment results."

—John Schlifske, CFA,

President and Chief Executive Officer, Russell Investments

"Investment Performance Measurement: Evaluating and Presenting Results should be required reading for investors as well as investment performance professionals. This collection conveniently brings together some of the definitive texts on performance and risk analysis that are core to the investment profession."

—Frances Barney, CFA,

Managing Director, BNY Mellon Asset Servicing Performance & Risk Analytics

"It is vitally important that performance analysts remain well versed in the academic work that has been published in their field. This book is unique in that it assembles some of the most important papers in the field of performance measurement into one volume. This book should be read by all performance analysts who are serious about advancing in their field."

—Neil Riddles, CFA, CIPM,

Hansberger Global Investors, Inc.

 [Download Investment Performance Measurement: Evaluating and ...pdf](#)

 [Read Online Investment Performance Measurement: Evaluating a ...pdf](#)

Investment Performance Measurement: Evaluating and Presenting Results

From Wiley

Investment Performance Measurement: Evaluating and Presenting Results From Wiley

Praise for Investment Performance Measurement

"This volume contains the insights of more than fifty prominent authorities on performance measurement. It is a must-have, must-read book for anyone involved in measuring, analyzing, or explaining investment results."

—John Schlfske, CFA,

President and Chief Executive Officer, Russell Investments

"Investment Performance Measurement: Evaluating and Presenting Results should be required reading for investors as well as investment performance professionals. This collection conveniently brings together some of the definitive texts on performance and risk analysis that are core to the investment profession."

—Frances Barney, CFA,

Managing Director, BNY Mellon Asset Servicing Performance & Risk Analytics

"It is vitally important that performance analysts remain well versed in the academic work that has been published in their field. This book is unique in that it assembles some of the most important papers in the field of performance measurement into one volume. This book should be read by all performance analysts who are serious about advancing in their field."

—Neil Riddles, CFA, CIPM,

Hansberger Global Investors, Inc.

Investment Performance Measurement: Evaluating and Presenting Results From Wiley Bibliography

- Sales Rank: #959865 in Books
- Published on: 2009-04-27
- Original language: English
- Number of items: 1
- Dimensions: 10.50" h x 2.32" w x 7.40" l, 3.90 pounds
- Binding: Hardcover
- 984 pages



[Download Investment Performance Measurement: Evaluating and ...pdf](#)



[Read Online Investment Performance Measurement: Evaluating a ...pdf](#)

Download and Read Free Online Investment Performance Measurement: Evaluating and Presenting Results From Wiley

Editorial Review

From the Inside Flap

Over the past two decades, the importance of measuring, presenting, and evaluating investment performance results has dramatically increased. With the growth of capital market data services, the development of quantitative analytical techniques, and the widespread acceptance of Global Investment Performance Standards (GIPS®), this discipline has emerged as a central component of effective asset management and, thanks in part to the Certificate in Investment Performance Measurement (CIPM) program, has become a recognized area of specialization for investment professionals.

That's why *Investment Performance Measurement: Evaluating and Presenting Results*—the second essential title in the CFA Institute Investment Perspectives series—has been created. CFA Institute has a long tradition of publishing content from industry thought leaders, and now this new collection offers unparalleled guidance to those working in the rapidly evolving field of investment management.

Drawing from the Research Foundation of CFA Institute, the *Financial Analysts Journal*, CFA Institute Conference Proceedings Quarterly, CFA Magazine, and the CIPM curriculum, this reliable resource taps into the vast store of knowledge of some of today's most prominent thought leaders—from industry professionals to respected academics—who have focused on investment performance evaluation for a majority of their careers.

Divided into five comprehensive parts, this timely volume opens with an extensive overview of performance measurement, attribution, and appraisal. Here, you'll become familiar with everything from the algebra of time-weighted and money-weighted rates of return to the objectives and techniques of performance appraisal.

After this informative introduction, *Investment Performance Measurement* moves on to:

- Provide a solid understanding of the theoretical grounds for benchmarking and the trade-offs encountered during practice in Part II: Performance Measurement
- Describe the different aspects of attribution analysis as well as the determinants of portfolio performance in Part III: Performance Attribution
- Address everything from hedge fund risks and returns to fund management changes and equity style shifts in Part IV: Performance Appraisal
- Recount the history and explain the provisions of the GIPS standards—with attention paid to the many practical issues that arise in the course of its implementation—in Part V: Global Investment Performance Standards

Filled with invaluable insights from more than fifty experienced contributors, this practical guide will enhance your understanding of investment performance measurement and put you in a better position to present and evaluate results in the most effective way possible.

From the Back Cover

Praise for *Investment Performance Measurement*

"This volume contains the insights of more than fifty prominent authorities on performance measurement. It is a must-have, must-read book for anyone involved in measuring, analyzing, or explaining investment results." --John Schlifske, CFA,

President and Chief Executive Officer, Russell Investments

"Investment Performance Measurement: Evaluating and Presenting Results should be required reading for investors as well as investment performance professionals. This collection conveniently brings together some of the definitive texts on performance and risk analysis that are core to the investment profession." --Frances Barney, CFA,

Managing Director, BNY Mellon Asset Servicing Performance & Risk Analytics

"It is vitally important that performance analysts remain well versed in the academic work that has been published in their field. This book is unique in that it assembles some of the most important papers in the field of performance measurement into one volume. This book should be read by all performance analysts who are serious about advancing in their field." --Neil Riddles, CFA, CIPM,

Hansberger Global Investors, Inc.

About the Author

Philip Lawton, PhD, CFA, CIPM, heads the Certificate in Investment Performance Measurement (CIPM) program at CFA Institute. His previous experience includes serving as vice president at State Street Analytics, where he supported the investment consulting firms that belong to the Independent Consultants Cooperative, and at Citibank, where he headed U.S. performance measurement in Worldwide Securities Services. Lawton is a frequent speaker on institutional investing and performance measurement at industry conferences.

Todd Jankowski, CFA, is Director of Curriculum Development for the Certificate in Investment Performance Measurement (CIPM) program at CFA Institute. Prior to joining CFA Institute, he was head of investment research in the Wealth Management division of Northwestern Mutual Life Insurance Company, where he had earlier held investment management positions in the Retail Advisory and Institutional Private Placement divisions.

Users Review

From reader reviews:

Leslie Marcellus:

Do you have favorite book? For those who have, what is your favorite's book? Reserve is very important thing for us to know everything in the world. Each reserve has different aim or maybe goal; it means that reserve has different type. Some people really feel enjoy to spend their time for you to read a book. They may be reading whatever they get because their hobby is definitely reading a book. How about the person who don't like examining a book? Sometime, man or woman feel need book if they found difficult problem or perhaps exercise. Well, probably you will require this Investment Performance Measurement: Evaluating and Presenting Results.

Dorothy Tran:

The book Investment Performance Measurement: Evaluating and Presenting Results gives you the sense of being enjoy for your spare time. You can utilize to make your capable much more increase. Book can for being your best friend when you getting anxiety or having big problem along with your subject. If you can make reading through a book Investment Performance Measurement: Evaluating and Presenting Results to get your habit, you can get much more advantages, like add your own capable, increase your knowledge about several or all subjects. You could know everything if you like open up and read a publication Investment Performance Measurement: Evaluating and Presenting Results. Kinds of book are a lot of. It means that, science publication or encyclopedia or some others. So , how do you think about this book?

Troy Cochran:

In this 21st centuries, people become competitive in most way. By being competitive today, people have do something to make these individuals survives, being in the middle of the actual crowded place and notice through surrounding. One thing that at times many people have underestimated this for a while is reading. That's why, by reading a book your ability to survive increase then having chance to endure than other is high. For you who want to start reading a new book, we give you this specific Investment Performance Measurement: Evaluating and Presenting Results book as beginning and daily reading book. Why, because this book is more than just a book.

Stella Neal:

Playing with family within a park, coming to see the water world or hanging out with buddies is thing that usually you might have done when you have spare time, in that case why you don't try factor that really opposite from that. A single activity that make you not sensation tired but still relaxing, trilling like on roller coaster you already been ride on and with addition of information. Even you love Investment Performance Measurement: Evaluating and Presenting Results, you are able to enjoy both. It is fine combination right, you still desire to miss it? What kind of hang-out type is it? Oh come on its mind hangout guys. What? Still don't have it, oh come on its named reading friends.

Download and Read Online Investment Performance Measurement: Evaluating and Presenting Results From Wiley #2JDYMQTFO4L

Read Investment Performance Measurement: Evaluating and Presenting Results From Wiley for online ebook

Investment Performance Measurement: Evaluating and Presenting Results From Wiley Free PDF d0wnl0ad, audio books, books to read, good books to read, cheap books, good books, online books, books online, book reviews epub, read books online, books to read online, online library, greatbooks to read, PDF best books to read, top books to read Investment Performance Measurement: Evaluating and Presenting Results From Wiley books to read online.

Online Investment Performance Measurement: Evaluating and Presenting Results From Wiley ebook PDF download

Investment Performance Measurement: Evaluating and Presenting Results From Wiley Doc

Investment Performance Measurement: Evaluating and Presenting Results From Wiley MobiPocket

Investment Performance Measurement: Evaluating and Presenting Results From Wiley EPub