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Ralph Vince

Portfolio Management Formulas Ralph Vince,1991-01-16 Explores two neglected mathematical tools essential for competing successfully in today's frenzied commodities markets: quantity, which shows the proper amounts a trader should trade for a given market and system, and intercorrelation of returns (diversification), which shows not only which markets and systems to trade, but how to diversify with respect to trading the right quantities for each market. By using these lesser known tools in conjunction with the more popular trade/system selection tools, readers will see mathematically how success in the markets can be achieved, and how ``success" without using all three is most likely incidental. In addition, non-stationary distribution of profits and losses and drawdowns are incorporated into the discussions to expose traders to the highs and lows of commodities markets and how best to leverage their assets.

The Enigmatic Realm of

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