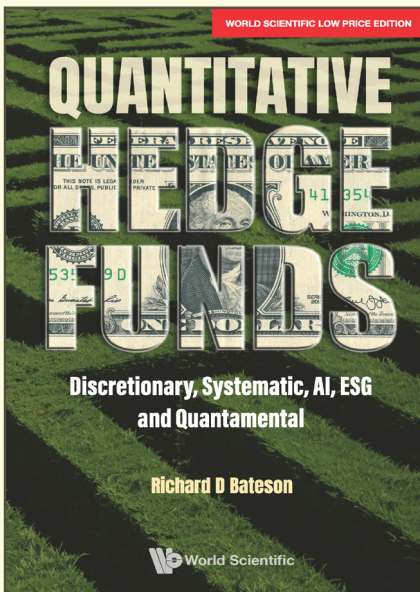


Quantitative Hedge Funds

Discretionary, Systematic, AI, ESG and Quantamental



By **Richard D Bateson**
(Campbell University, USA)

ISBN	9798886131093
Extent	288pp
Binding	Paperback
Year	2024
Price	Rs. 1350

ABOUT THE BOOK

Welcome to the secretive club of modern hedge funds, where important players in the world of investing and capital markets have invested close to 4 trillion globally.

If you're intrigued by the inner workings of hedge funds, investment techniques and technologies they use to source investment alpha, this book is for you. Focusing on the author's three decades of trading experience at leading banks and hedge funds, it covers both discretionary and computer-driven strategies and perspectives on AI-based and quantamental investing using new alternative data, which includes numerous examples and insights of real trades and investment strategies. No mathematical knowledge is required, with the relevant algorithms detailed in the appendices.

Discretionary investing details equity and credit investing across the corporate capital structure. Through trading equities, bonds and loans, event-driven trades can target profitable special situations and relative value opportunities. Systematic trading involves computer-driven strategies derived from a scientific and statistical analysis of liquid markets. The investment strategies of both commodity trading advisors (CTAs) and long/short equity funds are detailed, from trend-following to factor-based approaches. AI investing is fashionable but does the reality for hedge funds correspond to the AI hype present in other non-financial domains? AI using neural nets and other machine learning techniques are outlined along with their practical application in regards to investing.

Quantitative Hedge Funds also discusses environmental, social and governance (ESG) investing, which has rapidly evolved as the public and institutions demand solutions to global problems such as climate change, pollution and unethical labour practices. ESG investment strategies are migrating out of the long-only space and into hedge funds.

Finally, the advent of big data has led to multiple alternative datasets available for hedge fund managers. The integration of alternative data into the investment process is discussed, together with the rise of so-called quantamental investing, a hybrid of the best of human skill and computer-based technologies.

READERSHIP

Financial students; finance professionals such as investments managers, bankers and lawyers; general public interested in hedge funds and investing.

CONTENTS

- Preface
- About the Author
- Guide to Acronyms
- Glossary of Notations
- Efficient Markets
- Real Markets
- Discretionary Adventures
- Systematic Profits
- The Factor Game
- AI Again
- ESG Investing
- Towards Quantamental
- **Appendices:**
 - Efficient Markets
 - Discretionary Adventures
 - Systematic Profits
 - The Factor Game
 - AI Again
- Further Reading
- Index

ABOUT THE AUTHOR

Richard D Bateson is the founder and CEO of Bateson Asset Management, an investment management company, based in London, specialising in quantitative strategies.

He has three decades of trading and investing experience across all major asset classes using a diverse range of discretionary and quantitative strategies at major fund managers, hedge funds and banks. Bateson worked at 120bn Man Group plc, one of the World's largest hedge funds and was head of Dimension, AHL's 5bn multi-strategy systematic fund, including the award-winning Evolution fund. He was also the senior quantitative research strategist for all discretionary macro, fixed income and emerging market funds at GLG Partners. In addition, he was the founder of MGIM, a quantitative corporate event-driven and relative value hedge fund manager and managing director at Royal Bank of Canada.

For orders and enquiries, please contact us:



FEELBOOKS PVT. LTD.

www.feelbooks.in

DELHI	4381/4 Ansari Road, Daryaganj, New Delhi 110002	Tel: +91-11-47472630
	Pushendra Kumar	Mobile: +91 9015043442
		Email: orders@feelbooks.in
BENGALURU	C-22, Brigade MM, KR Road, Jayanagar 7th Block, Bengaluru 560070	Tel: +91-80-26762129
	Shekar Reddy	Mobile: +91 9945234476
		Email: bangalore@feelbooks.in
MUMBAI	Alok Dube	Mobile: +91 9833435804
		Email: adube@feelbooks.in
CHENNAI	G Srinivasan	Mobile: +91 9003047502
		Email: gsrinivasan@feelbooks.in
KOLKATA	Dhrubajyoti Bhattacharjee	Mobile: +91 9836160013
		Email: dbhattacharjee@feelbooks.in
HYDERABAD	K.S.Vishwanath	Mobile: +91 9871745850
		Email: kvishwanath@feelbooks.in



For any queries, please email us at marketing@feelbooks.in



www.feelbooks.in