

**EXPECTED RETURNS: AN INVESTORS GUIDE TO
HARVESTING MARKET REWARDS**

Eric John Paff

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Expected Returns: An Investor's Guide to Harvesting Market Rewards by Antti Ilmanen

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Expected Returns is a one-stop reference that gives investors a comprehensive toolkit for harvesting market rewards from a wide range of investments. Written.

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It uniquely combines the current state of financial theory and empirical evidence with useful practical guidelines. Ilmanen knows his data, mostly from US markets, and gives all thinkable health warnings on their interpretation. The bulk of the text consists of chapters that present three different ways to analyse expected returns. CountryReportsUKretailers: Search this site Search. Jun 07, P rated it it was amazing Shelves: Tam Man Ki rated it it was amazing Apr 13, Jun16, Jonrateditlikedit.Expected Returns provides extensive empirical evidence, surveys of risk-based and behavioral theories, and practical insights. Expected returns of major asset classes, investment strategies, and the effects of underlying risk factors such as growth, inflation, liquidity, and different risk perspectives, are also explained.