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SELEKTIONSKRITERIEN BEIM INVESTMENT IN AKTIVE US-AKTIEFONDS



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Betriebswirt.-Vlg Gabler Jul 2008, 2008. Taschenbuch. Book Condition: Neu. 214x170x18 mm. Neuware - Das Bestreben von Investoren bei der Kapitalanlage besteht darin, denjenigen Fonds zu finden, der die beste Wertentwicklung bietet. Obwohl historische Performance nicht unbedingt repräsentativ für zukünftige Wertentwicklung ist, basieren Anlageentscheidungen, gerade bei Investmentfonds, zu einem wesentlichen Teil auf der Analyse von Vergangenheitsdaten. Sebastian Weber liefert durch die Erprobung von verschiedenen Selektionskriterien neue Erkenntnisse in der Frage um die Persistenz von Fondsrenditen. Dazu analysiert er ein Sample bestehend aus aktiven US-Aktienfonds von Morningstar über den Zeitraum von 1996 bis 2005. Durch die Berücksichtigung gestorbener Fonds wird eine Adjustierung von Survivorship Bias im Sinne von Brown erreicht. Als Kriterien werden die Rendite, die Sharpe Ratio, das Alpha nach Jensen und die Information Ratio nach Grinold und Kahn hinsichtlich ihrer Selektionswirkung miteinander verglichen. Der Autor entwickelt mit diesem Ansatz style-adjustierte Selektionskriterien für ein Investment in aktive US-Aktienfonds, die als style-resistent angesehen werden können. 307 pp. Deutsch.



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