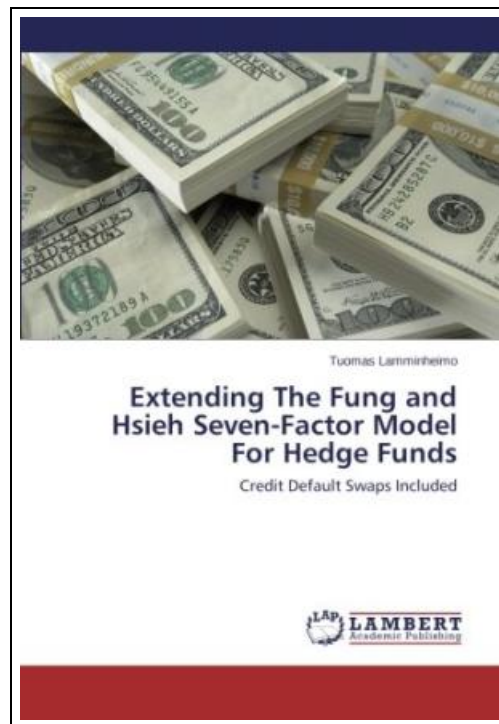


## Extending The Fung and Hsieh Seven-Factor Model For Hedge Funds : Credit Default Swaps Included



Filesize: 9.27 MB

### **Reviews**

*This publication is indeed gripping and exciting. I could comprehend almost everything using this composed e publication. I am easily could possibly get a delight of looking at a composed pdf.*

**(Lynn Lindgren)**

## EXTENDING THE FUNG AND HSIEH SEVEN-FACTOR MODEL FOR HEDGE FUNDS : CREDIT DEFAULT SWAPS INCLUDED

[DOWNLOAD](#)

LAP Lambert Academic Publishing. Taschenbuch. Condition: Neu. This item is printed on demand - Print on Demand Neuware - Fung and Hsieh (2004) seven-factor model is extended to include an additional factor for the credit default swap (CDS) market. The idea is that because the importance of the CDS market is growing among investors, hedge funds as large institutional investors should have some exposure to these markets. After studying the relationships between different hedge fund types and the CDS market I come to a conclusion that those funds that are likely to use CDSs show negative exposure to the CDS market. These funds belong mainly to the fixed income category. Dedicated short bias funds, which are equity funds, are also likely to be affected by the CDS market. The study is organized as follows. In the first chapter there is the introduction, the second chapter is about the CDS instrument and the third chapter introduces the reader to hedge funds and topics around them. Chapter four presents the development of the seven-factor model and chapter five contains the empirical analysis including robustness check. Chapter six concludes the study. 68 pp. Englisch.

[Read Extending The Fung and Hsieh Seven-Factor Model For Hedge Funds : Credit Default Swaps Included Online](#)[Download PDF Extending The Fung and Hsieh Seven-Factor Model For Hedge Funds : Credit Default Swaps Included](#)

## Relevant PDFs



**Two Treatises: The Pearle of the Gospell, and the Pilgrims Profession to Which Is Added a Glasse for Gentlewomen to Dresse Themselves By. by Thomas Taylor Preacher of Gods Word to the Towne of Reding. (1624-1625)**

Proquest, Eebo Editions, United States, 2010. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book \*\*\*\*\* Print on Demand \*\*\*\*\*.EARLY HISTORY OF RELIGION. Imagine holding history in your hands. Now...

[Save eBook »](#)



**Two Treatises: The Pearle of the Gospell, and the Pilgrims Profession to Which Is Added a Glasse for Gentlewomen to Dresse Themselves By. by Thomas Taylor Preacher of Gods Word to the Towne of Reding. (1625)**

Proquest, Eebo Editions, United States, 2010. Paperback. Book Condition: New. 246 x 189 mm. Language: English Brand New Book \*\*\*\*\* Print on Demand \*\*\*\*\*.EARLY HISTORY OF RELIGION. Imagine holding history in your hands. Now you...

[Save eBook »](#)



**Index to the Classified Subject Catalogue of the Buffalo Library; The Whole System Being Adopted from the Classification and Subject Index of Mr. Melvil Dewey, with Some Modifications .**

Rarebooksclub.com, United States, 2013. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book \*\*\*\*\* Print on Demand \*\*\*\*\*.This historic book may have numerous typos and missing text. Purchasers can usually...

[Save eBook »](#)



**Childrens Educational Book Junior Vincent van Gogh A Kids Introduction to the Artist and his Paintings. Age 7 8 9 10 year-olds SMART READS for . - Expand Inspire Young Minds Volume 1**

CreateSpace Independent Publishing Platform. Paperback. Book Condition: New. This item is printed on demand. Paperback. 26 pages. Dimensions: 9.8in. x 6.7in. x 0.2in.Van Gogh for Kids 9. 754. 99-PaperbackABOUT SMART READS for Kids. . ....

[Save eBook »](#)



**Bully, the Bullied, and the Not-So Innocent Bystander: From Preschool to High School and Beyond: Breaking the Cycle of Violence and Creating More Deeply Caring Communities**

HarperCollins Publishers Inc, United States, 2016. Paperback. Book Condition: New. Reprint. 203 x 135 mm. Language: English . Brand New Book. An international bestseller, Barbara Coloroso's groundbreaking and trusted guide on bullying-including cyberbullying-arms parents...

[Save eBook »](#)