



Active Alpha: A Portfolio Approach to Selecting and Managing Alternative Investments

Alan H. Dorsey

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"Long-held traditional methods for investing large portfolios are giving way to new processes that are designed to improve productivity and diversification. These changes find their locus in the sometimes overly mysterious world of absolute return strategies. In this book, Alan Dorsey demystifies that new world and provides a guiding pathway into the future of professional portfolio management. This is an important read for any investor who plans to succeed going forward."

-Britt Harris, Chief Investment Officer, Teacher Retirement System of Texas

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-Steve Ross, Franco Modigliani Professor of Financial Economics, Sloan School, MIT

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