



# Trend Following with Managed Futures: The Search for Crisis Alpha (Wiley Trading)

*Alex Greyserman, Kathryn Kaminski*

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## An all-inclusive guide to trend following

As more and more savvy investors move into the space, trend following has become one of the most popular investment strategies. Written for investors and investment managers, *Trend Following with Managed Futures* offers an insightful overview of both the basics and theoretical foundations for trend following. The book also includes in-depth coverage of more advanced technical aspects of systematic trend following. The book examines relevant topics such as:

- Trend following as an alternative asset class
- Benchmarking and factor decomposition
- Applications for trend following in an investment portfolio
- And many more

By focusing on the investor perspective, *Trend Following with Managed Futures* is a groundbreaking and invaluable resource for anyone interested in modern systematic trend following.

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