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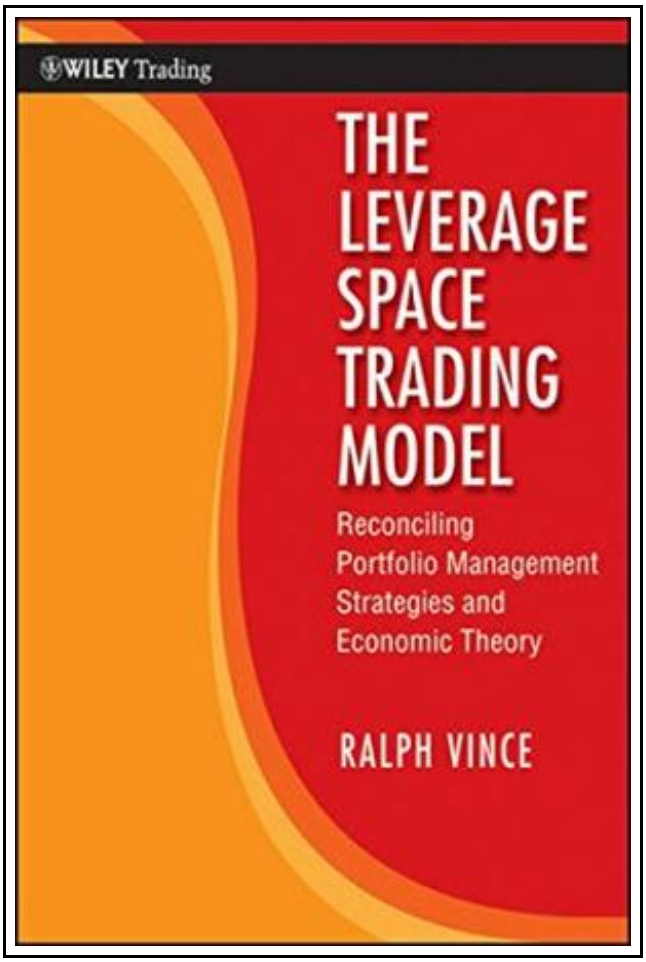

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THE LEVERAGE SPACE TRADING MODEL: RECONCILING PORTFOLIO MANAGEMENT STRATEGIES AND ECONOMIC THEORY

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John Wiley and Sons Ltd. Hardback. Book Condition: new. BRAND NEW, The Leverage Space Trading Model: Reconciling Portfolio Management Strategies and Economic Theory, Ralph Vince, An innovative approach to trading by an expert in the field In The Leverage Space Trading Model, quantitative portfolio analysis expert Ralph Vince takes the Leverage Space Model he presented in The Handbook of Portfolio Mathematics and brings it into entirely new territory. As Vince shows here, even if a trader doesn't use margin, he or she is still using leverage. Leverage refers to the schedule upon which an asset position is increased or decreased over time as an equity account fluctuates. Traditional models do not reflect real-world actualities of cash versus the position and the schedule of adding or lightening that position. In this book, Vince shows that geometric returns (the "space") matter more than arithmetic returns and presents a paradigm that seeks to maximize the probability of being profitable as opposed to maximizing profits. Because this paradigm seems to minimize losses, which we are hardwired to do, it is ultimately easier to implement and stick to. Ralph Vince (Cleveland, OH) is a computer programmer and author of The Handbook of Portfolio Mathematics (978-0-471-75768-9), Portfolio Management Formulas (978-0-471-52756-5), The Mathematics of Money Management (978-0-471-54738-9), and The New Money Management (978-0-471-04307-2), all from Wiley.

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