

# Practical Risk-Adjusted Performance Measurement By Carl R. Bacon

By Carl R. Bacon

not the risk-adjusted which is a standard measure of annualized risk, Some hedge funds use Information ratio as a metric for calculating a performance

Carl Bacon "Practical Risk-adjusted Performance Measurement" John Wiley & Sons 2012 ISBN 978 Advanced topics in performance measurement, risk and attribution

Carl R. Bacon; Published Online: (2012) Which Risk Measure to Use?, in Practical Risk-Adjusted Performance Measurement,

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