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Return-based classification of absolute return funds

Original Article | Published: 07 May 2015

Volume 16, pages 117–130, (2015) Cite this article



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Notes

- 1. Data source: Lipper, a Thomson Reuters Company.
- 2. The classification algorithm requires a complete returns time-series for each fund. A sample size of 3 years is a favorable tradeoff between the number of funds that enter the classification and the return history. Despite the relatively

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Cite this article

Gerlach, P., Maurer, R. Return-based classification of absolute return funds. *J Asset Manag* **16**, 117–130 (2015). https://doi.org/10.1057/jam.2015.9

Received Revised Published

28 February 2015 28 February 2015 07 May 2015

Issue Date

01 March 2015

DOI

https://doi.org/10.1057/jam.2015.9

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