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Jack L.Treynor - Treynor on Institutional Investing

Treynor on Institutional Investing reflects his pursuit of this interest, and it allows readers a glimpse into the investment world through his eyes as an investment professional. The book is a compilation of 97 articles on research methods developed by Treynor that were originally published over the past 46 years in leading finance journals, including the Financial Analysts Journal

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Jack L. Treynor's newest text, Treynor on Institutional Investing, is destined to become the New Testament of financial economics. With an informative foreword by the President and CEO of the CFA Institute, Jeff Diermeier, as well as a preface and new section introductions by Mr. Treynor providing useful context, we now have most of Mr. Treynor's life's work assembled in this easily-accessible anthology from Wiley Finance.

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The Treynor Ratio is a reward-to-volatility formula. The ratio measures an investment's performance per unit of risk. In the Treynor formula, beta is measured in risk. Beta is the measure of a stock's volatility in relation to a benchmark like the S&P 500.

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