

THE SORTINO FILES

Layn Renay Hernandez

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extol the virtues of the Sortino ratio, but rather to review its definition and present Sortino: A 'Sharper' Ratio | By Thomas N. Rollinger & Scott T. Hoffman | Red.

return measure, the Sortino ratio, the Fouse index, and the upside potential ratio. The authors acknowledge the helpful comments from Frank Sortino and.

Last month, at PULSE ONLINE we looked at the Sharpe ratio as a measure of a portfolio's risk-adjusted returns. While the Sharpe ratio is widely.

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