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Why Market Correlation Matters

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A perfect positive correlation means that the value of two assets moves in the same direction, by the same percentage, at the same time. An important principle in finance is that risk reduction cannot be achieved through diversification if the returns on two or more assets are perfectly positively correlated .

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Measuring the correlation of a fund's movements to that of an index, R-squared describes the level of association between the fund's volatility and market risk, or more specifically, the degree to ...

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Correlation and Volatility During periods of heightened volatility , such as the 2008 financial crisis , stocks can have a tendency to become more correlated, even if they are in different sectors .

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Covering FX, equity and interest-rate products, Volatility and Correlation is a blend of theoretical and practical material and is designed for traders, risk managers, financial professionals and students. □The second edition is even more comprehensive than the first, and ideally suited to quantitatively oriented traders and risk managers.

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