

Through the Alpha Smoke Screens: A Guide to Hedge Fund Return Sources

About the author

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Lars holds a PhD degree (honored *summa cum laude*) in Theoretical Physics from the Max-Planck Institute for Physics of Complex Systems in Dresden, Germany. He studied Physics and Philosophy at the University of Bonn and École Polytechnique in Paris and obtained a diploma degree in Physics from the University of Bonn in 1994. He worked as a researcher in different areas of theoretical and mathematical physics (quantum field theory, atomic physics, and chaos theory).

Lars worked for two years at Olsen and Associates in Zurich as a quantitative researcher, where he designed econometric and mathematical models for financial markets (systematic trading models, and portfolio and risk management).

He subsequently worked at Credit Suisse Asset Management, where he was responsible for risk management and quantitative analysis of hedge fund and managed futures strategies.

Lars is the author of *Managing Risk in Alternative Investment Strategies* (Financial Times, 2002), editor of *The New Generation of Hedge Funds and Private Equity Investments* (Institutional Investor, 2003), as well as the author of numerous research publications in various leading scientific journals. He is a regular speaker at diverse seminars and workshops about hedge funds and risk management worldwide.