

ir correlation table

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Informational Ratio (IR) - Definition

The Informational Ratio (IR) is a measure of the relationship between the Residual Return and the Residual Risk. It is calculated as the ratio of the Residual Return to the Residual Risk. The IR is a key component of the Grinold & Kahn's "Residual Risk and Return: The Information Ratio" paper.

IR - Definition

The IR is defined as the ratio of the Residual Return to the Residual Risk. The Residual Return is the return of the portfolio minus the return of the benchmark. The Residual Risk is the standard deviation of the Residual Return. The IR is a key component of the Grinold & Kahn's "Residual Risk and Return: The Information Ratio" paper.

AI - Definition

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llvm ir - Definition

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Ir. Prof. Ir

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