

1. Record Nr.	UNINA9910466454203321
Autore	Gray Wesley R.
Titolo	Quantitative momentum : a practitioner's guide to building a momentum-based stock selection system // Wesley R. Gray, Jack R. Vogel
Pubbl/distr/stampa	Hoboken, New Jersey : , : John Wiley & Sons, Incorporated, , [2016] ©2016
ISBN	1-119-23726-2 1-119-23725-4
Edizione	[1st edition]
Descrizione fisica	1 online resource (206 pages) : illustrations (some color)
Collana	Wiley finance series
Disciplina	332.63/2042
Soggetti	Stocks Investments Technical analysis (Investment analysis) Electronic books.
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Includes index.
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Less religion; more reason -- Why can active investment strategies work? -- Momentum investing is not growth investing -- Why all value investors need momentum -- The basics of building a momentum strategy -- Maximizing momentum: the path matters -- Momentum investors need to know their seasons -- Quantitative momentum beats the market -- Making momentum work in practice.
Sommario/riassunto	The individual investor's comprehensive guide to momentum investing Quantitative Momentum brings momentum investing out of Wall Street and into the hands of individual investors. In his last book, Quantitative Value , author Wes Gray brought systematic value strategy from the hedge funds to the masses; in this book, he does the same for momentum investing, the system that has been shown to beat the market and regularly enriches the coffers of Wall Street's most sophisticated investors. First, you'll learn what momentum investing is not : it's not 'growth' investing, nor is it an esoteric academic concept. You may have seen it used for asset allocation, but this book details the ways in which momentum stands on its own as a stock selection

strategy, and gives you the expert insight you need to make it work for you. You'll dig into its behavioral psychology roots, and discover the key tactics that are bringing both institutional and individual investors flocking into the momentum fold. Systematic investment strategies always seem to look good on paper, but many fall down in practice. Momentum investing is one of the few systematic strategies with legs, withstanding the test of time and the rigor of academic investigation. This book provides invaluable guidance on constructing your own momentum strategy from the ground up. Learn what momentum is and is not Discover how momentum can beat the market Take momentum beyond asset allocation into stock selection Access the tools that ease DIY implementation The large Wall Street hedge funds tend to portray themselves as the sophisticated elite, but momentum investing allows you to 'borrow' one of their top strategies to enrich your own portfolio. Quantitative Momentum is the individual investor's guide to boosting market success with a robust momentum strategy.
