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~~Investing~~  
~~Less Risk through~~  
~~Dual Momentum /" by~~  
~~Gary Antonacci Gary~~  
~~Antonacci: Dual~~  
~~Momentum Investing~~  
~~What is Dual~~  
~~Momentum Investing~~  
~~Comparison with~~  
~~Value Investing~~

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5GQ: Gary Antonacci -  
Dual Momentum  
Investing

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Gary Antonacci -  
Momentum Investing

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Momentum Investing,  
Like Value Investing,  
is Simple, but NOT  
Easy Momentum  
Factor Investing: 7  
Reasons to Use  
Momentum [ /u0026  
3 Ways to Do It]  
Introduction to  
Momentum Investing  
STS 011 – Gary  
Antonacci: combining  
relative strength price  
momentum with

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absolute momentum

Higher Returns

& Lower Risk

Through Dual

Momentum Investing

With Gary Antonacci

(EP114) Gary

Antonacci of

Momentum Investing

says, 'Dual

momentum combine

relative &

absolute momentum'

How To Select Stocks

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Investing  
For Your Portfolio:

Momentum Strategy

~~5 Reasons NIO Stock  
Will Make~~

~~MILLIONAIRES | Best  
Stocks to Buy 4~~

Growth Stocks to Buy  
for 10x Growth-

Warren Buffett,

Cathie Wood /u0026

Ray Dalio are Buying-  
Should You?

Chamath's Epic 2020

Leveraged Stock

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Market Trade How To  
Trade Using  
Momentum/Trend  
(Live Example)

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Why Hedge Funds  
HATE Momentum  
Trading | Momentum  
Trading Strategies  
Value Momentum  
Stock Investing™  
Course by Adam Khoo  
Day Trading  
Strategies for  
Beginners: Class 1 of



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~~12 How to Value  
High Growth Stocks  
/u0026 Calculate the  
Best Price to Buy? |  
High Growth Stocks  
Valuation Momentum  
ETFs Soar to New  
Highs Momentum  
Investing~~

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Interview with Gary  
Antonacci - Dual  
Momentum Investing  
(audio only) Dual  
Momentum Investing

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067: Quantitative  
Momentum with Jack  
Vogel ICR141: Gary  
Antonacci, Dual

Momentum Investing

~~82: Dual Momentum  
Investing with Gary  
Antonacci~~

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Momentum Investing:  
What It Is And How  
To Use It

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#45 - Gary Antonacci  
- "You Get A Synergy  
That Happens When

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~~You Use Dual  
Momentum /"~~

~~/"~~ Momentum

~~Investing: Simple, But  
Not Easy /"~~ by Dr.

~~Wes Gray from~~

~~QuantCon 2017~~

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Dual Momentum

Investing

Our first look at  
calendar influences  
was in analyzing the  
best time during the  
month to execute

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Investing  
dual momentum  
trades..... Whither  
Fragility? Dual  
Momentum GEM.  
Corey Hoffstein of  
Newfound Research  
recently wrote an  
article called,  
“ Fragility Case  
Study: Dual  
Momentum GEM. ” .  
Corey starts out  
saying....

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## HOME - DUAL MOMENTUM

Whether you're an independent investor, investment professional, or money manager, Dual Momentum Investing enables you to consistently profit on major changes in relative strength and market trend.

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Dual Momentum  
Investing: An  
Innovative Strategy  
for Higher ...  
Dual Momentum  
Investing Summary.  
In this post, we ' ll  
reproduce Gary  
Antonacci ' s dual  
momentum strategy  
using FT Cloud,  
Investors

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FastTrack 's...

Momentum Basics.

There are two types  
of momentum

investing- Relative  
Momentum and

Absolute Momentum.

Relative Momentum...

Summary –

Modeling Dual

Momentum. ...

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Dual Momentum

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Investing - Backtest  
Antonacci's Portfolio  
Dual Momentum  
Investing: A Quant ' s  
Review Momentum,  
Relative and Absolute.  
The seminal work of  
Jagadeesh and  
Titman (1993)  
showed that relative  
momentum – that...  
Dual Momentum  
Explained. Before we  
go any further, I ' ll



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explain what is meant  
by “ Dual  
Momentum ” and  
how it might be...  
Implementing Dual ...

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Dual Momentum  
Investing: A Quant's  
Review - Robot  
Wealth  
Dual Momentum  
generally allows an  
investor to capture a

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majority of the  
uptrend in the major  
equity indices  
(sometimes even  
outperforming) while  
significantly reducing  
drawdowns when the  
market tanks. Given  
its monthly trading  
frequency, this  
system also appears  
to be less prone to  
whipsaws which can  
reduce returns and

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increase costs.

---

Sleep Well With Dual  
Momentum Trading  
System | Long Tail ...  
Dual momentum is  
combining the  
positive attributes of  
absolute and relative  
momentum. Should  
you incorporate  
momentum into your  
investing strategy?

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Read this review and  
find out.

---

Dual Momentum  
Investing - A Review |  
White Coat Investor  
In my 2012 paper,  
“ Risk Premia  
Harvesting Through  
Dual Momentum ” , I  
introduced the  
concept of dual  
momentum that uses

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Investing  
both relative and absolute momentum together. There is more about dual momentum here, here, and in my book, Dual Momentum Investing: An Innovative Strategy for Higher Returns with Lower Risk. Every month the Performance page of my website updates

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Investing  
the performance of  
our dual momentum  
models. Here is also  
some information  
about the proprietary  
models we license to  
advisors ...

---

Best Ways to Use  
Momentum - DUAL  
MOMENTUM

Dual Momentum is  
the granddaddy of

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investment systems.

Gary Antonacci ' s  
book, “ Dual  
Momentum Investing:  
An Innovative  
Strategy for Higher  
Returns with Lower  
Risk ” is an easy to  
follow strategy that  
can provide stronger  
performance with less  
volatility. Dual  
momentum gets its

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Investing  
name from the two  
types of momentum  
that the system uses.

---

Dual Momentum  
Rules Summary -  
Robotic Investing  
Dual momentum is a  
trading strategy that  
was originally  
expounded by Gary  
Antonacci in his  
original book. Dual



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Investing  
Dual momentum combines both relative momentum (cross-sectional comparison against other assets ' performance) and absolute momentum (time series comparison against the asset ' s own historical performance).

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Dual Momentum:

Does it still work?

Recent results are not

...

This is a test of the  
tactical asset

allocation strategy

“ Accelerating Dual  
Momentum ” (ADM)  
from EngineeredPortf  
olio.com. ADM is an  
especially aggressive  
strategy that ties  
together multiple

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Investing  
concepts from other  
TAA models that we  
track. Results from  
1990 to the present,  
net of transaction  
costs, follow.

---

Accelerating Dual  
Momentum -  
AllocateSmartly  
The Dual Momentum  
GEM Program is the  
Dual Momentum

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Model paired with the Dual Momentum GEM Portfolio and the following parameters:  
For comparison purposes, the benchmark is the Buy and Hold US Equities Program. Select a Benchmark to Compare With Current Positions and Signals

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Extrategic Dashboard  
- Dual Momentum  
GEM — 2000 to  
2020

Below is the historical  
performance  
snapshot of the DYR  
Dual Momentum  
Strategy. The strategy  
is designed on simple,  
generic rules to avoid  
curve fitting and to  
ensure that it will

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continue to work in the future. In the guidebook you 'll learn two high performing variations of the strategy... DYR Dual Momentum – Rotational.

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DYR Dual Momentum  
Strategy. - DYR  
Dual momentum  
investing can be used

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Investing  
in any market environment due to its adaptable nature. Absolute momentum will let you participate in any market that has a positive trend and relative momentum will let you invest in the best performing assets for as long as the trends continues.

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How much can dual momentum increase your ... - Quant Investing

Momentum investing usually involves a strict set of rules based on technical indicators that dictate market entry and exit points for particular securities. Momentum investors sometimes



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Momentum Investing  
Definition -  
[investopedia.com](http://investopedia.com)  
Dual momentum uses  
relative strength  
momentum to choose  
between risky assets  
and trend following  
absolute momentum  
to manage portfolio  
risk.

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HOME - Optimal  
Momentum -  
MOMENTUM  
INVESTING

The second half of the book discusses the Dual Momentum strategy. This is a very simple strategy, involving little trading, not involving trading in obscure

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Investing securities and yet has delivered a very high return at much lower risks than the S&P 500. Too good to be true? Results have been back-tested with 40 years of data, which should be enough.

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Dual Momentum  
Investing: An

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Innovative Strategy  
for Higher ...

"Gary Antonacci's  
Dual Momentum  
Investing provides  
both a fantastic  
introduction to  
momentum investing,  
as well as a  
sophisticated  
discussion of and an  
approach to achieving  
risk-managed  
exposure to the

# Download Free Dual Momentum Investing anomaly across asset classes."

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Amazon.com: Dual  
Momentum Investing:  
An Innovative ...  
These can be found in  
Dr. Gary's "Dual  
Momentum Investing"  
book - Chapter 8 's  
" How To Use It "  
section). Below is a  
modified flowchart

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Investing that I ran by Dr. Gary to confirm for accuracy. This modification produced higher returns against the flowchart on page 101 for the few backtests that I executed.

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24a9334b31f