



I'm not robot



**I am not robot!**

The next section of this paper describes our data and the methodology we use to work with absolute momentum. The dual momentum trading strategy by Gary Antonacci is a method of investing that selects only assets that have outperformed their peers over a given time and also making positive returns. In, he founded Portfolio Management Consultants, which advises private and institutional investors on asset allocation, portfolio optimization, and advanced momentum strategies. WINNER, Business: Personal Finance/Investing, USA Best Book Awards FINALIST, Business: Personal Finance/Investing, International Book Awards. Dual Momentum Investing details the author's own momentum investing method that combines U.S. stock, non-U.S. stock, and aggregate bond indices--in a formula proven to dramatically increase profits while lowering risk. PRAISE FOR DUAL MOMENTUM INVESTING: "Gary Antonacci takes us on a comprehensive tour of investment methods, exploring their strengths and weaknesses, and lays out a strong case for combining absolute and relative momenta. I consider Dual Momentum Investing as an essential reference for system designers, money managers, and investors." ED SEYKOTA, · Algorithmic Trading requires strategies and this book talks about the most renowned strategy by Dr Gary Antonacci called Dual Momentum. Dual Momentum • Absolute momentum switches between stocks and bonds • Relative momentum switches between the S&P and the ACWI ex-US • Monthly rebalancing. Combining US stock, non-US stock, and aggregate bond indices, Gary Antonacci's Dual Momentum Investing uses the author's own momentum investing method to Based on the award-winning work of Gary Antonacci, an expert in modern portfolio theory and optimization, this groundbreaking guide presents an easy-to-understand, Presenting research and applications of dual momentum investing as discovered by its founder Gary Antonacci, author of the book Dual Momentum Investing. Whether you're an independent investor, investment professional, or money manager, Dual Momentum Investing enables you to consistently profit on major changes in Gary published the Dual Momentum strategy in his book Dual Momentum Investing, which he released in Our version of Dual Momentum uses a fixed allocation absolute momentum can enhance return, but absolute momentum, by its trend-following nature, is much more effective in reducing the downside exposure associated with long-only investing (Antonacci ()). It is based on the idea that an asset with a superior relative momentum and a positive absolute momentum would continue to perform until another outperforms it. Optimal Momentum Investing Presenting research and applications of dual momentum investing as discovered by its founder Gary Antonacci, author of the book Dual Momentum Investing. About Optimal Momentum Gary Antonacci, founder of Optimal Momentum has over years of experience as an investment professional focusing on under exploited investment opportunities.