

# Dual Momentum Investing

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### Dual Momentum Investing

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### HOME - DUAL MOMENTUM

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. Antonacci reveals how momentum investors could have achieved long-run returns nearly twice as high as the stock market over the past 40 years, while avoiding or minimizing bear market losses--and he provides the information and insight investors need to achieve such success ...

### Amazon.com: Dual Momentum Investing: An Innovative ...

The data shown below is actual data for an active Dual

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Momentum portfolio. The data is current as of 11/25/2020. There you have a simple update of how to manage a Dual Momentum portfolio using the ...

## **Dual Momentum Update - Lowell Herr | Seeking Alpha**

Dual Momentum – Step by Step. 1. Sign up for Trial. 2. Build Dual Momentum Family. 3. Build Dual Momentum Model. 4. Add Hurdle Rate (FT Cloud’s Dual Momentum) 5. Run Model.

## **Dual Momentum Investing - Backtest Antonacci's Portfolio**

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 name from the two types of momentum that the system uses. The first type of momentum is absolute momentum.

## **Dual Momentum Rules Summary - Robotic Investing**

Dual Momentum is about selecting assets that have both historically outperformed and also themselves generated a positive return. The first step in applying Dual Momentum is to compare the assets of interest against one another. If an asset has a higher return than another over the time period of interest, then it has positive relative momentum.

## **Dual Momentum Investing: A Quant's Review - Robot Wealth**

Dual momentum is combining the positive attributes of absolute and relative momentum. Should you incorporate momentum into your investing strategy? Read this review and find out.

## **Dual Momentum Investing - A Review | White Coat Investor**

Dual momentum investing can be used 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**

Dual momentum gives a large increase in average and risk-adjusted returns compared not only to the underlying indices but also to both relative and absolute momentum. The average bear market loss is around 34%. It takes a 50% gain to recoup that loss, and the average bull gain is about 10% per year.

## **Dual, Relative & Absolute Momentum - DUAL MOMENTUM**

Dual Momentum Investing: An Innovative Strategy for Higher Returns with Lower Risk. 2014 Winner, "Business: Personal Finance/Investing" USA Best Book Awards; 2015 Finalist, "Business: Personal Finance/Investing" International Book Awards

## **HOME - Optimal Momentum - MOMENTUM INVESTING**

Antonacci's "Dual Momentum Investment" is an incredibly well researched volume on momentum investing. After laying out the case for momentum, Antonacci lays out an extremely simple, 3 fund strategy for capturing relative and absolute momentum. This is the key for achieving satisfying returns while dramatically lowering downside risk.

## **Amazon.com: Customer reviews: Dual Momentum Investing: An ...**

Several places on his website Antonacci says this model from his research paper used to illustrate how dual momentum works is suboptimal and not a good way to actually invest. He recommends using what is in his book instead.

## **Dual ETF Momentum | SCOTT'S INVESTMENTS**

Independent research, Long/Short Equity, Dividend Investing, ETF investing Last week we explored a simple dual momentum strategy using three portfolios consisting of three mutual funds. The...

## **Dual Momentum Investing | Seeking Alpha**

Dual Momentum Proprietary Models The logic behind the publicly available models and how to determine their allocations is fully disclosed in our book, Dual Momentum Investing. No other

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implementation of these models is authorized or endorsed by us. Please see our Disclaimer page for other important disclosures.

## **PERFORMANCE - Optimal Momentum**

I just finished reading Antonacci's Dual Momentum Investing. Briefly, it provides the historical and academic backdrop for a strategy using absolute (trend following) momentum to determine when to be in equities vs. bond index and relative strength momentum to determine whether one should be in international equities or the S&P 500.

## **Dual Momentum Investing - Bogleheads.org**

This is a test of the tactical asset allocation strategy "Accelerating Dual Momentum" (ADM) from EngineeredPortfolio.com. ADM is an especially aggressive strategy that ties together multiple concepts from other TAA models that we track. Results from 1990 to the present, net of transaction costs, follow.

## **Accelerating Dual Momentum - AllocateSmartly**

Dual momentum is a trading strategy that was originally expounded by Gary Antonacci in his original book. 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).

## **Dual Momentum: Does it still work? Recent results are not ...**

The Dual Momentum approach is simple: by combining both relative momentum and absolute momentum (i.e. trend following), Dual Momentum seeks to rotate into areas of relative strength while preserving the flexibility to shift entirely to safety assets (e.g. short-term U.S. Treasury bills) during periods of pervasive, negative trends.