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The Value and Momentum Trader: Dynamic Stock Selection Models to Beat the Market (Wiley Trading) Grant Henning. AWESOME! I just finished reading this book and was very impressed. I am a seasoned trader constantly looking for new tools to analyze stocks and markets. The terms and concepts discussed make this book appropriate for those who have ...

~~The Value and Momentum Trader: Dynamic Stock Selection~~

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A momentum based strategy with a tent pole set in value is a

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little different and not covered extensively elsewhere. The joint strategy uses the value strategy to set base price levels and the momentum strategy to map out potential future price points so it's not pure momentum but it has a heavy momentum component.

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the value and momentum trader dynamic stock selection models to beat the market Sep 04, 2020 Posted By Catherine Cookson Media Publishing TEXT ID 779d878d Online PDF Ebook Epub Library highs momentum trading seeks to take advantage of market volatility and price swings by buying a security that is in an uptrend and selling it before it loses momentum

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Momentum trading means 'going long' securities that have outperformed in the recent past. "Value profits should mirror momentum profits, and vary over time...From 1926 to 2018, following negative market return, the average so-called value premium is about three time its unconditional counterpart, whereas it appears to vanish following positive market return... Risk-adjusted value strategies are not profitable following periods of market gains."

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~~The relation between value and momentum strategies ...~~

The Relative Strength Index (RSI) is one of the most popular indicators, but its weakness is its inability to respond to changes in volatility and market momentum. The Variable Length Dynamic Momentum Index (VLDMI) makes it possible to flexibly respond to ever-changing market conditions by fluctuating the RSI calculation period in accordance with market momentum.

~~Variable Length Dynamic Momentum Index Indicator ...~~

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Behavior Timing

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~~The Value and Momentum Trader by Henning, Grant (ebook)~~

It is designed to serve as an instruction manual for the implementation of the trading CD software program. Due to the fact that individual stock data are in constant flux, there takes place a necessary updating task at the beginning of the installation phase of the program.

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