

[PDF] What Works On Wall Street: A Guide To The Best-Performing Investment Strategies Of All Time

James P. O'Shaughnessy - pdf download free book

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Description:

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And in James O'Shaughnessy's *What Works on Wall Street: A Guide to the Best-Performing Investment Strategies of All Time*, they'll find a solid one: authoritative analysis of popular practices from the past. The author examines three decades of stock market data to show how 15 of the most common investment tactics have fared over time. Year: 1996. While there are many studies covering short periods of time, *What Works on Wall Street* is the first all-inclusive, definitive guide to the long-term efficacy of Wall Street's favorite investment strategies. All the tests in this book use Standard & Poor's Compustat database, the largest, most comprehensive database of United States stock market information available. *What Works on Wall Street, Fourth Edition: The Classic Guide to the Best-Performing Investment Strategies of All Time Hardcover* 16 Dec 2011. by James O'Shaughnessy (Author). What I would really like to see in a revision of this book is how we can perform the kind of analysis in today's market that the author has made in the historical dataset. E.g. how can I find the top 25 stocks in one of the multifactor strategies mentioned. For those that don't have time for 600 pages of this - I recommend *The Little Book That Still Beats the Market*. Perfect companion to "A Random Walk Down Wall Street", and reading this is much better than going to see one of those 'financial advisor's'. Read more. One person found this helpful. *What Works on Wall Street, Fourth Edition: The Classic Guide to the Best-Performing Investment Strategies of All Time Hardcover* 16 December 2011. by James O'Shaughnessy (Author). As well as some info about the rolling 5 and 10 year return (really only 10 year return is interesting). And a histogram with the 10 - 10% interval of return. And some words about its correlation with the relevant indexes. Perfect companion to "A Random Walk Down Wall Street", and reading this is much better than going to see one of those 'financial advisor's'. Read more. One person found this helpful. Investment books tout a number of filtering strategies to find profitable stock investments. This book provides valuable information on what works and what doesn't work. The method is systematic and scientific. The book contains a lot of data, but less analysis. It remains, nonetheless, a valuable work and belongs on the shelf of most serious investors. The one significant weakness in O'Shaughnessy's method is that it does not reflect the impact of a more complete trading system that includes money management and technically-based entry and exit points. The investment plan used to compare stock