

Link to video: <https://youtu.be/O2R2khPIE8s>

Link to handout: <https://www.aaii.com/files/images/07222020ShadowStocks.pdf>

Articles

[Company Size and Investment Returns](#)

[Exploiting the Relative Outperformance of Small-Cap Stocks](#)

[How Much Small Cap Should Be in Your Portfolio?](#)

[Price-to-Book Valuations Currently Favor Shadow Stocks](#)

[The Predictive Power of Price-Earnings and Price-Sales Ratios](#)

[Monthly Return Patterns for the Shadow Stock Portfolio](#)

[Examining the Shadow Stock Value and Size Factors](#)

[Archive of Shadow Stock Articles](#)

AAll Resources

[AAll Shadow Stocks](#)

[Stock Investor Pro](#), fundamental stock screening and research database

Other Resources

[Kenneth R. French Data Library](#)

[“The Cross-Section of Expected Stock Returns,”](#) by Eugene Fama and Kenneth French

[“Super Stocks,”](#) by Kenneth L. Fisher

[“Do Sales-Price and Debt-Equity Explain Stock Returns Better Than Book-Market and Firm Size?,”](#)

Financial Analysts Journal, March/April 1996

[“What Works on Wall Street,”](#) by James P. O’Shaughnessy