

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

Link to handout: <https://www.aaii.com/files/images/09-20Quantitative.Momentum.pdf>

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Other Resources

["Quantitative Momentum,"](#) by Jack Vogel and Wes Gray (Wiley, 2016)

[Kenneth French Data Library](#)

[Dissecting Anomalies](#) by Kenneth French and Eugene Fama, Journal of Finance, 2008

[Returns to Buying Winners and Selling Losers: Implications for Stock Market Efficiency](#) by Narasimhan Jegadeesh and Sheridan Titman, Journal of Finance, 1993

[Frog in the Pan: Continuous Information and Momentum](#) by Zhi Da, Umit G. Gurun and Mitch Warachka, Review of Financial Studies, 2013

[Do Mutual Fund Investors Get What They Pay For? The Legal Consequences of Closet Index Funds](#) by K.J. Martijn Cremers and Quinn Curtis, November 2015

[Factor Investing and Trading Costs](#) by Jack Vogel, Alpha Architect, November 2017

[Fact, Fiction, and Momentum Investing](#) by Clifford Asness, Andrea Frazzini, Ronen Israel and Tobias Moskowitz, The Journal of Portfolio Management, Vol. 40, No. 5

[Why Investors Should Combine Value and Momentum Investing Strategies](#) by Jack Vogel, Alpha Architect, March 2016

[How to Combine Value and Momentum Investing Strategies](#) by Jack Vogel, Alpha Architect, March 2015