

YEAR	First Name	Last Name	Paper #	Paper Title
2020	Tim	Mazanec	2020-00A	Market Behavior Analysis - Detrending Data using Market Behavior
2020	Gideon	Parchovsky	2020-00B	Reversing the Fortunes of Active Funds
2020	Jeong Ho	Kim	2020-00C	The Beta Anomaly and Mutual Fund Performance
2020	Dr. James	Chong	2020-00D	Trading Profitability with Dual-Beta Estimates
2020	Alexis	Marchal	2020-00E	Deep Learning for Asst Bubbles
2020-First	Michael	Gayed, CFA	2020-00F-First Place	Actively Using Passive Sectors to Generate Alpha Using The VIX
2020	Sohnke M.	Bartram	2020-00G	Currency Anomalies
2020	Jie	Ying	2020-00H	Institutional Trading on Information Diffusion across Fundamentally Related Firms
2020	Lawrence	Hsiao	2020-00I	Abnormal Disagreement and the Cross Section of Stock Returns
2020	David	Feldman	2020-00J	Fund Flows and Performance under Dynamic Unobservable Managing Ability
2020	David	Feldman	2020-00K	A Global Village? Competition in the International Active Fund Management Industry
2020	Jennie	Bai	2020-00L	Cross-Asset Information Synergy in Mutual Fund Families
2020	Fan John	Zhang, CFA	2020-00M	The Effect of Cultural Diversity on Dividend Policy of Multinational Firms
2020	Darwin	Choi	2020-00N	Alpha Go Everywhere: Machine Learning and International Stock Returns
2020	Sovit	Manjani	2020-00O	Quantitative use of Technical Indicator for Long-Term Investing
2020	Wolfgang	Schadner	2020-00P	Fear and Laughing of the Market: Trending Pessimism, Fragile Optimism
2020	Boone	Bowles	2020-00Q	Anomaly Time
2020	Christopher	Cain	2020-00R	Quantimentals - Combining Technical and Fundamental Analysis in a Quantitative Framework for Better Investment Results
2020	Huaizhi	Chen	2020-00S	Don't Take Their Word For It: The Misclassification of Bond Mutual Funds
2020	Ghislain	Noubissie-Pougom	2020-00T	Stocks Trading with Price Target Momentum
2020	Harald	Lohre	2020-00U	The Promises and Pitfalls of Machine Learning for Predicting Cross-Sectional Stock Returns
2020	Buff	Dormeier, CMT	2020-00V	The Volume Factor
2020	Gabriele	Torri	2020-00X	Tail Risks in Large Portfolio Selection: Penalized Quantile and Expectile Minimum Deviation Models
2020	Scott	Murray	2020-00Y	Against Other Betas
2020	Loic	Marechal	2020-00Z	The Valuation Effects of Index Investment in Commodity Futures
2020	Anthony	Sanford	2020-0AA	Optimized Portfolio Using a Forward-Looking Expected Tail Loss
2020	Enrichetta	Ravina	2020-0BB	Retail Investors' Contrarian Behavior Around News and the Momentum Effect
2019	Gergana	Jostova	2019-00A	Shorting Fees, Private Information, and Smart Lending
2019	Philip	Roth	2019-00B	Investors Make Bottoms, Traders Make Tops
2019 -Second	Sohnke	Bartram	2019-00C - Second Place	Global Market Inefficiencies

2019	Clint	Sorenson	2019-00D	Can You Time Alternative Investments?
2019	Alfred	Lehar	2019-00E	Bitcoin Microstructure and the Kimchi Premium
2019	Ken	Huck	2019-00F	ZIG when the Markets Zag
2019	Daniel	Bruno	2019-00G	Gann Tools for Better Crypto Currency Trading Outcomes
2019	Sohnke	Bartram	2019-00H	Currency Anomalies
2019	Anthony	Sanford	2019-00I	Recovery Theorem with a Multivariate Markov Chain
2019	Arthur	Hill, CMT	2019-00J	Finding Consistent Trends with Strong Momentum
2019-First	Gioele	Giordano	2019-00K - First Place	Antifragile Asset Allocation Model
2019	Jim	Musumeci	2019-00L	On the Use of Intercepts as Performance Measures
2019	Carlton	Chin, CFA	2019-00M	Multi-Factor Investing 2.0: Improving Factor Investing with Dynamic Option Replication
2019	Vincent	Randazzo, CMT	2019-00N	NYSE Advance-Divide Line Divergences as an Approximation of the Intensity for the Bear Markets and Corrections that Follow
2019	Huaizhi	Chen	2019-00O	IQ from IP: Simplifying Search in Portfolio Choice
2019	Jason	Meshnick, CMT	2019-00P	The Virtual Crowd: Measuring the Depth of Investor Sentiment with Normalized Relative Volume
2019	James	Kolari, Ph.D.	2019-00Q	Creating Superior Investment Portfolios
2019-Third	Simon	Smith	2019-00R - Third Place	Break Risk
2019	Thiago	de Oliveira Souza	2019-00S	The X Value Factor
2019	Thiago	de Oliveira Souza	2019-00T	Time-varying factor risk and price of risk premiums - Macro-finance and factor timing
2019	Alejandro	Lopez Lira	2019-00U	Risk Factors that Matter: Textual Analysis of Risk Disclosures for the Cross-Section of Returns
2018	David	Harris	2018-00A	Why Practitioners Should Use Bayesian Statistics
2018	Anna	Agapova	2018-00B	ETF's and Price Volatility of Underlying Bonds
2018	Timothy	Peterson	2018-00D	When to Buy Stocks and When to Buy Gold - Defining Secular Market Cycles for Improved Asset Allocation using a CAPE-Gold Approach
2018	Mike	O'Connor	2018-00E	Momentum in a Funds Context - Critically Different Choices
2018	Paulo	Guasoni	2018-00F	Leveraged Funds: Robust Replication and Performance Evaluation
2018	Elvira	Sojli	2018-00G	Quotes, Trades and the Cost of Capital
2018	Lon	Witter	2018-00H	Hedging a Buy and Hold Index Investment with Index Futures is the New Innovative Strategy for Wealth Management
2018	Babek	Lotafaliei	2018-00I (2)	Dynamic Capital Structure, Asset Pricing Factors, and the CAPM
2018	Nikolas	Topaloglou	2018-00J	Spanning Tests for Markowitz Stochastic Dominance
2018	Sohnke M.	Bartram	2018-00K	Global Market Inefficiencies
2018	Olga	Kokolova	2018-00L	Is it Efficient to Buy the Index? A Worldwide Tour with Stochastic Dominance
2018-First	Shuoyuan	He	2018-00M	Earnings Acceleration and Stock Returns

2018-First	Gans	Narayanamoorthy	2018-00M	Earnings Acceleration and Stock Returns
2018	Huaizhi	Chen	2018-00N	IQ from IP: Simplifying Search in Portfolio Choice
2018	Hu	Danqi	2018-00O	Detecting Opportuistic Behavior In Public Short Campaigns
2018	Larry	Pohlman	2018-00P	Market Implied GDP
2017	Alessandro	Zoino	2017-00A	Measuring Investor Sentiment, Persistent Mispricing Explained through Technical Analysis and Fundamentals
2017	Alessanrdo	Zoino	2017-00B	Correlation between Speculation and Bankruptcy, an Analysis through Monetary Policy and Technical Analysis
2017	Alessandro	Zoino	2017-00C	Critics to Efficient Market Hypotesis, Evidence from Technical Analysis and Fundamental Analysis
2017	Alessandro	Zonio	2017-00D	Predicting Extra>Returns and Crises through the Investor Sentiment
2017	Nell	Sloane	2017-00E	Volatility Capitalizing on fear and greed
2017	Richard	Coultier, Jr.	2017-00F	A Tactical Asset Allocation that Exploits Variations in VIX
2017-First	Franklin	Parker	2017-00G	ACHIEVE YOUR GOALS MORE OFTEN - A Case for Active Allocation
2017	Paul	Glance	2017-00H	Why Trade Systems do not Work
2017	Richard	Coultier, Jr.	2017-00I	A "No-Sin" Option for the High Dividend Low Beta Strategy
2017	Mukhammadkhon	Soliev	2017-00J	The Investment Prospects of Uzbekistan: Current challenges, opportunities and development strategies
2017	Wiliiam	Rafter	2017-00K	Easy Macroeconomic Timing for Fiduciaries
2017	Michael	Underhill	2017-00L	Neoliberal Globalization, Deflation, the Rise of Populism, and Investment Implications
2017	Chanaka	Edirisinghe, Ph.D.	2017-00M	To Track Or Not To Track
2017	Lin William	Cong	2017-00N	Price of Value and Divergence Factor
2016	Linus	Nilsson	2016-00A	Turn-of-the-Month: Window Dressing Behavior
2016	Yong	Jin	2016-00B	Optimizing "Optimal Portfolio Choice"
2016	Sl	Cheng	2016-00C	Scaling up Market Anomalies*
2016	Paul	Glance	2016-00D	What Quantitative Strategies Are Always Correct?
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2016-Second	Don	Beasley	2016-00F	A Stock Basket Strategy in a Bullish Market Regime
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2016	Gary	Harloff	2016-00I	Just How Good Is Active Management?
2016-First	Spencer	Seggebruch	2016-00J	Multivariate Regression Analysis: Considering the Relevance of Past Performance
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2016	Scott	Juds	2016-00L	Investment Performance Improvement Utilizing Automated Polymorphic Momentum

2016	George	Yang	2016-00M	Lifetime active Portfolio Selection for Investments and Consumption - A Bull Bear Market Cycle based Probabilities Approach
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2016	Earl	Benson	2016-00O	The Influence of U.S. Equity Returns on the Equity Markets of the Pacific Basin
2015	Michael	Underhill	2015-00A	Master Limited Partnership (MLP) Investing: A case for MLP's as a core allocation in your portfolio
2015	Lewis	Glenn	2015-00B	Simple and Effective Market Timing with Tactical Asset Allocation
2015	Kewei	Hou	2015-00C	Comparison of New Factor Models
2015	Corey	Hoffstein	2015-00D	Minimizing Timing Luck with Portfolio Tranching
2015	Ian	Kaplan	2015-00E	Beat the S&P 500 with Quantitative Portfolio Construction
2015-Third	Andrew	Gogerty	2015-00F	Momentum AND Diversification - A powerful risk-adjusted combination
2015	Bob	Fulks	2015-00G	Beat your Benchmark Every Year
2015	Jonathan	Wallentine	2015-00H	Practical Applications of Portfolio Replicatoin
2015	Kevin	Luo	2015-00I	Stock Trends and Trend Based Trading Strategies
2015	Daniel	Shore	2015-00J	The Negatively Correlated Tactical Portfolio Strategy (or NCTP Strategy)
2015-Second	Nathan	Faber	2015-00K	The Search for Crisis Alpha: Weathering the Storm using Relative Momentum
2015-First	Charlie	Bilello	2015-00L	Lumber: Worth Its Weight in Gold Offense and Defense in Active Portfolio Management
2015-First	Michael	Gayed	2015-00L	Lumber: Worth Its Weight in Gold Offense and Defense in Active Portfolio Management
2015	Perry H.	Beaumont, Ph.D	2015-00M	Economics Matters: Applying Eigenspectra Analysis to Generate Persistent Portfolio Outperformance Using Economic Releases
2015	Ralph L.	Wojtowicz	2015-00N	Fusion of State Estimates from Regime-Switching Models
2015	Vilimir	Yordanov	2015-00O	Inside the Emerging Markets Risky Spreads and Credit Default Swap - Sovereign Bonds Basis
2014-First	Dave	Walton	2014-00A	Know Your System! – Turning Data Mining from Bias to Benefit through System Parameter Permutation
2014	Henry	Ma	2014-00B	System Parameter Permutation
2014	Wouter J.	Keller	2014-00C	And the Winner is .. Markowitz!
2014	Bill	Rafter	2014-00D	A Tactical, Analytical and Practical Look at Modern Portfolio Theory
2014	Wei	Jiang	2014-00E	THE LONG-TERM EFFECTS OF HEDGE FUND ACTIVISM
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2014	Dr. Andrij	Fetsun	2014-00P	A Quantitative Approach to Responsible Investment: Using a ESG-Multifactor Model to Improve Equity Portfolios
2014	Tushar	Sen	2014-00Q	Retirement Planning Using Random Walk Theory & Artificial Intelligence
2014	Christopher	Geczy, Ph.D.	2014-00R	212 Years of Price Momentum - (The World's Longest Backtest: 1801–2012)
2014	Anshuman	Mishra	2014-00S	Catching up with the trend: A lagged cross-sectional momentum strategy for commodity futures
2014	Wesley R.	Gray	2014-00T	The Cross-Section Predictability of Cyclically-Adjusted Valuation Measures ¹
2014	Jason	Teed	2014-00U	Adaptive Porfolio Allocation
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2013-Fifth	Saeed	Amen	2013-00B	Using Foreign Exchange Markets to Outperform Buy and Hold
2013	Edward D.	Foy	2013-00C	A Useful Pairing ...
2013-Fourth	Gary	Antonacci	2013-00D	Absolute Momentum
2013-Sixth	Davide	Dalmasso	2013-00E	Risk Adjusted Trend Indicator
2013	Humphrey E.D.	Lloyd, MD	2013-00F	The GML System for Market Timing and Asset Allocation...
2013	Otto	Randl	2013-00G	Implications of Index Constructions Methodologies for Price and Dividend Indices
2013	Dr. Kristine	Andersen	2013-00H	Portfolio Preservation During Severe Market Corrections: A Market Timing Enhancement to Modern Portfolio Theory
2013	Joseph	Clark	2013-00I	Dividend Swaps as Synthetic Equity
2013	Wayne	Whaley	2013-00J	A Red Ryder Christmas
2013	Tomas	Sorensson	2013-00K	A test of momentum strategies in funded pension systems
2013	Carlton	Chin	2013-00L	Correlations Have Personality, Too: An Analysis of Correlations between Assets
2013	Lars	Kestner	2013-00M	The Modified Expectations Equity Curve: An Analysis of Correlations between Assets
2013 -First	David	Klein	2013-00N	Abstract Of: Equity Sector Rotation via Credit Relative Value
2013	Wesley	Gray, Ph.D.	2013-00O	Using Maximum Drawdowns to Capture Tail Risk
2013	Tahar	Mjigal	2013-00P	Adaptive Risk Management Strategy (ARMS)
2013-Third	Z. George	Yang	2013-00Q	Filtered Market Statistics and Technical Trading Rules
2013-Second	Tony	Cooper	2013-00R	Easy Volatility Investing + Abstract
2013	Akindynos-Nikolaos	Baltas	2013-00S	Momentum Strategies in Futures Markets and Trend-following Funds

2012	Rick	Andrews	2012-00N	e=mpt2 Efficient Modern Portfolio
2012-First	Gary	Antonacci	2012-00O	Momentum Success Factors
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2012	Xiaoxia	YE	2012-00A	Exploring Statistical Arbitrage Opportunities in the Term Structure of CDS Spreads
2011	Gary	Anderson	2011-00M	Relative Momentum: A New Alternative to Relative Strength
2011-Second	Gary	Antonacci	2011-00F	Optimal Momentum Investing
2011	David	Aronson	2011-00D	Discriminating Bear Market Rallies from Initial Rallies in New Bull Markets: A Statistical Classifier Approach
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2011	C. Thomas	Howard	2011-00J	Strategy Market Barometer
2011-First	Thomas	Krawinkel	2011-00G	Buying Power - The Overlooked Success Factor
2011	Thomas	Krawinkel	2011-00G-excel	Excel - 2003 / Buying Power - The Overlooked Success Factor
2011	David	Moening	2011-00E	Developing an Active Management System for the U.S. Stock Market and Constructing a "Live" Testing Environment
2011	Aditya	Navalle	2011-00I	A Multi Objective Approach for Contingent Claim Portfolios
2011	Mark	Pankin	2011-00H	Active Management of the Rydex Series Funds
2011	Jon	Ruff	2011-00C	Fighting the Next War: Redefining the Inflation Protected Portfolio

2011	Neil	Stoloff	2011-00L	The Abandonment Metric
2011	Michael	Underhill	2011-00B	Why Listed Infrastructure
2011	Stan	Uryasev	2011-00N	Protecting Equity Investments
2011	Celim	Yildizhan	2011-00A	Is there a Distress Risk Anomaly? Corporate Bond Spread as a Proxy for Default Risk
2010	Gary	Antonacci	2010-00K	Combining Strategic and Tactical Asset Allocation
2010-First	Tony	Cooper	2010-00O	Alpha Generation and Risk Smoothing using Volatility of Volatility
2010	Ramon	Cummins	2010-00E	Considering the Predictive Impact of Different Volatility Measures On Daily Follow-Through Using An Adaptive Framework
2010-Third	Bruce	Greig	2010-00J	Alternative Overlay for a Traditional Managed Equity Portfolio
2010	John	Hall	2010-00P	A More Quantitative Approach to "A Quantitative Approach to Tactical Asset Allocation"
2010	Christopher	Hendrix	2010-00H	Phase Investing for the Active Investment Manager
2010	Will	Hepburn	2010-00C	Using Adaptive Rebalancing to Bridge the Gap Between Strategic Asset Allocation and Tactical Asset Allocation
2010	C. Thomas	Howard	2010-00I	The Importance of Investment Strategy
2010	Ian	Naismith	2010-00G	A System of Models
2010	Bruce	Robinson	2010-00A	Active Investment Management - Assessing Return on Activity / An Exploration of the Levels of Active Management and the Returns of a Global ETF Trading System
2010	Laura	Rogers	2010-00L	Monthly Momentum Allocation by Sharpe Ratio - A Tactical Allocation Strategy for Maximizing Risk-adjusted Return
2010	David	Serbin	2010-00B	Trend Following Signal Confirmation Using Non-Price Indicators
2010	David	Varadi	2010-00E	Considering the Predictive Impact of Different Volatility Measures On Daily Follow-Through Using An Adaptive Framework
2010	James	Velissaris	2010-00M	Diversified Statistical Arbitrage: Dynamically combining mean reversion and momentum investment strategies
2010	Nikolaus	von Soldokoff	2010-00F	Monte Carlo Portfolio Optimization
2010-Second	George	Yang	2010-00N	Buy-Write or Put-Write, An Active Portfolio to Strike it Right
2009	David	Abrams	2009-00A	Mr. Swing: A quantitative system for mean reversion and swing trading in market regimes
2009	Pierluigi	Balduzzi	2009-00B	Parameter Uncertainty and International Investment in a Multi-period Setting
2009	Howard	Bandy	2009-00C	Use of fundamental data for active investing in US equities
2009	Craig	Israelsen	2009-00D	The Parameters of Active Investing
2009	Eric	Leake	2009-00E	Opposites Attract: Improvements to Trend Following for Absolute Returns
2009-First	Justin	Lent	2009-00F	Tactical Equity Allocation Model (T.E.A.M.) - A Quantitative Approach for Investing in Long-Term Trends by using Short-Term Mean- Reversion Techniques to Optimize Risk-Adjusted Returns
2009	Fabio	Moneta	2009-00G	Measuring Bond Mutual Fund Performance with Portfolio Characteristics
2009	Wayne	Williams	2009-00H	Active Daily Money Management for The Preservation of Client Assets