

# What Works on Wall Street : A Guide to the Best-Performing Investment Strategies of All Time

By James O'Shaughnessy



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- "A major contribution . . . on the behavior of common stocks in the United States."
- --Financial Analysts' Journal

The consistently bestselling *What Works on Wall Street* explores the investment strategies that have provided the best returns over the past 50 years--and which are the top performers today. The third edition of this *BusinessWeek* and *New York Times* bestseller contains more than 50 percent new material and is designed to help you reshape your investment strategies for both the postbubble market and the dramatically changed political landscape.

Packed with all-new charts, data, tables, and analyses, this updated classic allows you to directly compare popular stockpicking strategies and their results-creating a more comprehensive understanding of the intricate and often confusing investment process. Providing fresh insights into time-tested strategies, it examines:

- Value versus growth strategies
- P/E ratios versus price-to-sales
- Small-cap investing, seasonality, and more



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#### **Editorial Review**

#### Review

"What Works on Wall Street is indisputably a major contribution to empirical research on the behavior of common stocks in the United States." - Financial Analysts' Journal

From the Back Cover [BACK COVER]

#### Long-term strategies that have always beaten the markets, and how to make them work for you

What Works on Wall Street, Third Edition, cuts straight to the chase, examining actual historic performance figures to tell you which strategies have provided investors with the best returns, which should be avoided at all costs, and why. Comprehensively updated from its bestselling second edition, this investor classic goes beyond hype and rumor to focus on actual results, and tell you what smart investors are doing now.

Critical praise for previous editions of What Works on Wall Street

"O'Shaughnessy's conclusion that some strategies do produce consistently strong results while others underperform could shake up the investment business."--*Barron's* 

"What Works on Wall Street is indisputably a major contribution to empirical research on the behavior of common stocks in the United States....Conceivably, the influence of What Works on Wall Street will prove immense."--The Financial Analysts' Journal

"O'Shaughnessy's latest, What Works on Wall Street, is a serious inquiry into the investment strategies that stand up under long-term scrutiny and is refreshing research for every investor."--Stocks and Commodities

"O'Shaughnessy's study is already making waves in the investment community....could well become a classic."--Smart Money

"James O'Shaughnessy...has enshrined P/S in the investing hall of fame in his superb new book, *What Works on Wall Street*."--James K. Glassman, *The Washington Post* 

#### [FLAP COPY]

"What investment strategies have worked over the last 40 years? Ask this man."--Barron's

For many investors, the stock market is little more than a guessing game. The stock market bubble of the late 1990s had many investors convinced that the rules of the game had changed and that this time, it really was different. *What Works on Wall Street*, Third Edition--with all new data through 2003--shows that it's never different this time. Armed with earlier editions of this book, investors would have avoided the devastation visited on the high risk stocks that were the favorites of investors during the bubble.

What Works on Wall Street, Third Edition, takes the guesswork out of your investment decision-making. This in-depth, updated and data-driven book looks at key strategies and benchmarks that millions of investors rely on to make their investment decisions, and tells you which of these tools have provided investors with the best long-term results.

Acclaimed author and portfolio manager James P. O'Shaughnessy presents factual, unbiased and unexpected findings that prove you can do vastly better than the market simply by consistently using stock selection strategies that have withstood the test of time. Moreover, these five decades of results warn investors to steer clear of some popular investment strategies that are toxic to your wealth.

Expanded to include how various investment strategies perform when used on All Stocks, Large Stocks, Market Leaders and Small Stocks, this new edition of the book also covers all the new research O'Shaughnessy has conducted since the last edition.

Which investment strategies are winners--and which are losers? What factors most reliably indicate that a stock will rise or fall? Are value strategies better than growth? Do small capitalization stocks do better than large? What's the worst-case scenario for the various investment strategies and how long did it take for them to recover? Do these strategies work outside the United States?

What Works on Wall Street answers these questions and outlines a methodical, scientific, and results-based method for making intelligent stock market decisions. "To make the best investment plans for the future, investors need access to unbiased, long-term performance results," O'Shaughnessy writes. And that is exactly what he gives you in this history-making book.

James P. O'Shaughnessy is the Director of Systematic Equity for Bear Stearns Asset Management and a Senior Managing Director of the firm. O'Shaughnessy's investment strategies have been featured in *The Wall Street Journal, Barron's, The New York Times, The Washington Post, Investor's Business Daily, The Financial Times, London's Daily Mail, Japan's Nikkei Shimbun Daily,* and many other publications worldwide, as well as on NBC's "Today Show," "The Oprah Winfrey Show," CNBC and CNN.

About the Author

**James P. O'Shaughnessy** is the senior managing director and director of quantitative investments for Bear Stearns Asset Management. The former chairman and CEO of Netfolio, Inc., he has been featured in *Barron's, Forbes*, and other major financial publications.

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