

Backtesting the Revised MAGNET Stock Screens



One of the benefits of quantitative stock screening is that it helps to remove emotion from the equation by defining minimum criteria that a stock must meet in order to pass the screen. If you only invest in stocks that pass a stock screen, you remove the chance of investing in stocks that you may have personal interest in but that do not have the “winning qualities” defined in the screen. In order to invest in a stock methodology with confidence, however, it helps to have an idea of how it has performed over varying market cycles. While past performance is not a guarantee of future performance, backtesting allows us to see how a strategy would have hypothetically performed in the past.

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