

Constructing Winning Stock Screens

This week's AAI **Weekly Digest** highlights these "must-read" AAI articles:



- **Going From Stock Screen to Real Portfolio**

Today, quantitative stock-picking screens are just about everywhere. A few clicks on any of a myriad of financial websites, and you've got it. AAI and other sites even have a number of guru-inspired screens. But choosing a good strategy is only the first part of a quant's journey to investing success. The other piece involves going from screen to real-life portfolio, and that's when things can get tricky. This article will guide you through the process of selecting a stock screen to follow and turning it into a portfolio management system.

- **Model Shadow Stock Portfolio: The Limitations of a Real Portfolio**



James Cloonan

The latest commentary from AAI's founder, James Cloonan, highlights a key difference between a hypothetical portfolio and one created with real dollars: Not being able to buy all passing stocks due to limited investment dollars.

- **Isolating the "Top" Passing Companies in Stock Investor Pro**



AAII's *Stock Investor Pro* fundamental stock screening and research database program generates the passing company listed posted each month at the Stock Screens area of AAI.com. The program is also used to isolate buy candidates for AAI's Model Shadow Stock Portfolio as well the *Dividend Investing* and *Stock Superstars* newsletters. This installment of *Stock Investor News* walks you through how to recreate the passing company lists AAI posts each week, roughly two weeks faster than when they appear online.

- **Constructing Winning Stock Screens**



When searching for stock investing candidates, it may be easy to come up with a list of meaningful screening criteria, but building and applying a cohesive set of criteria can be challenging. This AAI Blog post discusses how to design a quantitative screening approach that makes practical sense for you.

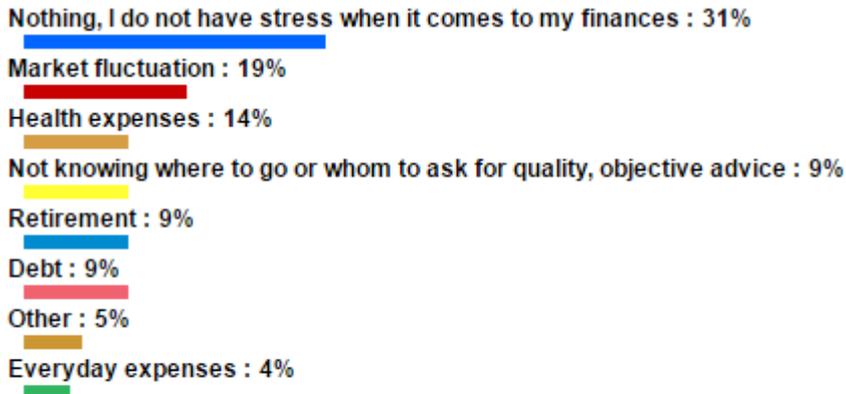
Our **Member Question** for this week is:

Which of the following do you think is the best long-term investment?

Vote Now »

Last Week's Results:

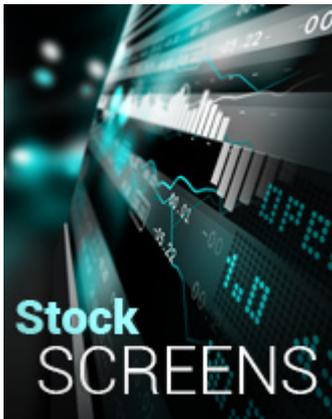
Which of the following creates the greatest amount of stress when it comes to your finances?



Poll results are as of 9 a.m. (Central) on Monday. 1,812 respondents.

Click [here](#) to learn about the results of last week's AAI Special Question.

Find Stock Ideas That Match Your Investment Personality With AAI's Stock Screens



The purpose of AAI's Stock Screen area is to provide you with access to a wide range of stock strategies and investment approaches. For nearly 20 years AAI has been developing, testing and tracking a variety of quantitative stock selection strategies to see what works and what doesn't work. We update our stock screens monthly, covering over 60 stock investment strategies as well as the companies that pass each screen. Not only do we provide you with the passing companies and select data on the passing companies, there are also detailed articles discussing the rationale behind each screen to help you understand each strategy.

The AAI Weekly Digest is one of the many **benefits** of AAI membership. To learn more, consider a **risk-free 30-day Trial AAI Membership** to start becoming an effective manager of your own assets.