

Reference literature for the Residual Momentum factor

- Barroso, P., & Santa-Clara, P. (2015, Apr). Momentum has its moments. *Journal of Financial Economics*, 116(1), 111-120. Retrieved from <http://dx.doi.org/10.1016/j.jfineco.2014.11.010>
- Blitz, D., Hanauer, M. X., & Vidojevic, M. (2017). The idiosyncratic momentum anomaly. *Unpublished Results*.
- Blitz, D., Huij, J., & Martens, M. (2011). Residual momentum. *Journal of Empirical Finance*, 18(3), 506-521.
- Chang, R. P., Ko, K.-C., Nakano, S., & Rhee, S. G. (2018, jan). Residual momentum in Japan. *Journal of Empirical Finance*, 45, 283-299.
- Chaves, D. B. (2016, may). Idiosyncratic momentum: U.S. and international evidence. *The Journal of Investing*, 25(2), 64-76.
- Gutierrez, R. C., & Prinsky, C. A. (2007, feb). Momentum, reversal, and the trading behaviors of institutions. *Journal of Financial Markets*, 10(1), 48-75.
- Haesen, D., Houweling, P., & van Zundert, J. (2017, jun). Momentum spillover from stocks to corporate bonds. *Journal of Banking & Finance*, 79, 28-41.