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Comparison of the multicriteria decision-making methods for equity portfolio selection: The U.S. evidence

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### Highlights

- Four multicriteria methods for equity portfolio selection are compared.
- All these methods can successfully be applied to value-momentum portfolio selection.
- Combining value and momentum criteria into composite measures can benefit investors.
- Investors can choose the method that best fits their portfolio-selection purposes.
- The overall results are surprisingly robust to the firm size effect.

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