Windows has its share of problems, but being natively compatible with 90% or more of everything is usually worth the occasional cock-up. This doesn't apply to Vista, of course- Vista is a pile of shit that never should have seen the light of day. XP, however (and 95, 98, and 2k), is quite satisfactory for most purposes after making a few minor tweaks to disable Microsoft's nanny-ware. It may be a personal preference from having used Windows for years, but I also find windows explorer to be more comfortable and easier to navigate than OSX's Finder.

On the other hand, OSX offers reliability the likes of which hasn't been seen elsewhere in an OS for a very long time. I have had exactly 0 crashes under OSX since getting my new computer; XP running on the same system has already made me hard-boot a dozen times or more. That, and OSX still has the minority advantage- fewer users means fewer fools cooking up malware for it (nevermind that it is less vulnerable in the first place). It has the virtue of running right out of the box with minimal setup compared to Windows. Installing pretty much anything is much easier as well; usually it is just a matter of copy/pasting something to applications and running it.

I've been using both since ~April and haven't had any major issues- and am now able to run anything presently on the market, which is a major advantage. I use XP for gaming and word processing and other things, and I use OSX to browse and download and use programs like photoshop and such. OSX has this nifty little ability to read a disk formatted in NTFS, also, which means that while in OSX I can still access all of the files on my Windows partition. XP can't manage the reverse.

IMHO, which is better depends on your needs. If you're a novice computer user or a non-gamer, use OSX. If you're a gamer and know a fair bit about how to plug Windows' holes, use Windows. Each takes a little getting used to if you're accustomed to using the other, so naturally if you try the competition after using one product for years you are going to find it awkward and inferior at first. I use both, because each has its advantages for someone who wants to be able to do just about everything and maintain a high level of security against possible threats.