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Particle Swarm Optimization of Bollinger Bands

Conference paper

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Swarm Intelligence

(ANTS 2010)

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Sharpe ratio, Sortino ratio and accuracy. The experiment results show that the parameters optimized through PSO using the profitability fitness function produced superior out-of-sample trading results which includes transaction costs when compared to the default parameters.

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Author information

Authors and Affiliations

Faculty of Computer Science, Artificial Intelligence Group, University of York, UK

Matthew Butler & Dimitar Kazakov

Editor information

Editors and Affiliations

IRIDIA, CoDE, Université Libre de Bruxelles, Brussels, Belgium

Marco Dorico

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Department of Automatic Control and Systems Engineering, The University of Sheffield, Mappin Street, S1 3JD, Sheffield, UK

Roderich Groß

KOVAN Research Lab., Department of Computer Engineering, Middle East Technical University, Inonu Bulvari, 06531, Ankara, Turkey

Erol Şahin

Department of Bioengineering, Binghamton University, State University of New York, 13902-6000, Binghamton NY, USA

Hiroki Sayama

IRIDIA, CoDE, Université Libre de Bruxelles, Avenue F. Roosevelt 50, CP 194/6, 1050, Brussels, Belgium

Thomas Stütze

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