Particle Swarm Optimization of Bollinger Bands

Conference paper

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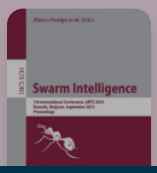

Swarm Intelligence

(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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