

Search



<u>Home</u> > <u>Swarm Intelligence</u> > Conference paper

# Particle Swarm Optimization of Bollinger Bands

Conference paper

pp 504–511 | Cite this conference paper



**Swarm Intelligence** 

(ANTS 2010)

# Your privacy, your choice

We use essential cookies to make sure the site can function. We, and our 92 **partners**, also use optional cookies and similar technologies for advertising, personalisation of content, usage analysis, and social media.

By accepting optional cookies, you consent to allowing us and our partners to store and access personal data on your device, such as browsing behaviour and unique identifiers. Some third parties are outside of the European Economic Area, with varying standards of data protection. See our **privacy policy** for more information on the use of your personal data. Your consent choices apply to springer.com and applicable subdomains.

You can find further information, and change your preferences via 'Manage preferences'. You can also change your preferences or withdraw consent at any time via 'Your privacy choices', found in the footer of every page.

We use cookies and similar technologies for the following purposes:

- > Store and/or access information on a device
- Personalised advertising and content, advertising and content measurement, audience research and services development

Accept all cookies

Reject optional cookies

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.

This is a preview of subscription content, log in via an institution [2] to check access.

#### **Access this chapter**

Log in via an institution  $\rightarrow$ 

Subscribe and save

#### Your privacy, your choice

We use essential cookies to make sure the site can function. We, and our 92 **partners**, also use optional cookies and similar technologies for advertising, personalisation of content, usage analysis, and social media.

By accepting optional cookies, you consent to allowing us and our partners to store and access personal data on your device, such as browsing behaviour and unique identifiers. Some third parties are outside of the European Economic Area, with varying standards of data protection. See our **privacy policy** for more information on the use of your personal data. Your consent choices apply to springer.com and applicable subdomains.

You can find further information, and change your preferences via 'Manage preferences'. You can also change your preferences or withdraw consent at any time via 'Your privacy choices', found in the footer of every page.

We use cookies and similar technologies for the following purposes:

Store and/or access information on a device

Personalised advertising and content, advertising and content measurement, audience research and services development

Accept all cookies

Reject optional cookies

- Compact, lightweight edition
- Dispatched in 3 to 5 business days
- Free shipping worldwide see info

#### Buy Softcover Book $\rightarrow$

Tax calculation will be finalised at checkout

Purchases are for personal use only

<u>Institutional subscriptions</u> →

#### **Preview**

# Your privacy, your choice

We use essential cookies to make sure the site can function. We, and our 92 **partners**, also use optional cookies and similar technologies for advertising, personalisation of content, usage analysis, and social media.

By accepting optional cookies, you consent to allowing us and our partners to store and access personal data on your device, such as browsing behaviour and unique identifiers. Some third parties are outside of the European Economic Area, with varying standards of data protection. See our **privacy policy** for more information on the use of your personal data. Your consent choices apply to springer.com and applicable subdomains.

You can find further information, and change your preferences via 'Manage preferences'. You can also change your preferences or withdraw consent at any time via 'Your privacy choices', found in the footer of every page.

We use cookies and similar technologies for the following purposes:

Store and/or access information on a device

Personalised advertising and content, advertising and content measurement, audience research and services development

Accept all cookies

Reject optional cookies

#### References

1. Lee, J.S., Lee, S., Chang, S., Ahn, B.H.: A comparison of ga and pso for excess return evaluation in stock markets. In: Mira, J., Álvarez, J.R. (eds.) IWINAC 2005, Part II. LNCS, vol. 3562, pp. 221–230. Springer, Heidelberg (2005)

**Google Scholar** 

2. Lento, C., Gradojevic, N.: The profitability of technical trading rules: a combined signal approach. Journal of Applied Business Research 23(1), 13–27 (2007)

**Google Scholar** 

# Your privacy, your choice

We use essential cookies to make sure the site can function. We, and our 92 **partners**, also use optional cookies and similar technologies for advertising, personalisation of content, usage analysis, and social media.

By accepting optional cookies, you consent to allowing us and our partners to store and access personal data on your device, such as browsing behaviour and unique identifiers. Some third parties are outside of the European Economic Area, with varying standards of data protection. See our **privacy policy** for more information on the use of your personal data. Your consent choices apply to springer.com and applicable subdomains.

You can find further information, and change your preferences via 'Manage preferences'. You can also change your preferences or withdraw consent at any time via 'Your privacy choices', found in the footer of every page.

We use cookies and similar technologies for the following purposes:

Store and/or access information on a device

Personalised advertising and content, advertising and content measurement, audience research and services development

**Accept all cookies** 

Reject optional cookies

7. Williams, O.: Empirical Optimization of Bollinger Bands for Profitability.

Master's thesis, Simon Fraser University (2006)

**Google Scholar** 

#### **Author information**

#### **Authors and Affiliations**

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

Matthew Butler & Dimitar Kazakov

# Your privacy, your choice

We use essential cookies to make sure the site can function. We, and our 92 **partners**, also use optional cookies and similar technologies for advertising, personalisation of content, usage analysis, and social media.

By accepting optional cookies, you consent to allowing us and our partners to store and access personal data on your device, such as browsing behaviour and unique identifiers. Some third parties are outside of the European Economic Area, with varying standards of data protection. See our **privacy policy** for more information on the use of your personal data. Your consent choices apply to springer.com and applicable subdomains.

You can find further information, and change your preferences via 'Manage preferences'. You can also change your preferences or withdraw consent at any time via 'Your privacy choices', found in the footer of every page.

We use cookies and similar technologies for the following purposes:

Store and/or access information on a device

Personalised advertising and content, advertising and content measurement, audience research and services development

Accept all cookies

Reject optional cookies

EPFL, Laboratory of Intelligent Systems, Lausanne, Switzerland

Istituto Dalle Molle di Studi sull'Intelligenza Artificiale (IDSIA), Lugano, Switzerland

Luca Maria Gambardella

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

Roderich Groß

Dario Floreano

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

# Your privacy, your choice

We use essential cookies to make sure the site can function. We, and our 92 **partners**, also use optional cookies and similar technologies for advertising, personalisation of content, usage analysis, and social media.

By accepting optional cookies, you consent to allowing us and our partners to store and access personal data on your device, such as browsing behaviour and unique identifiers. Some third parties are outside of the European Economic Area, with varying standards of data protection. See our **privacy policy** for more information on the use of your personal data. Your consent choices apply to springer.com and applicable subdomains.

You can find further information, and change your preferences via 'Manage preferences'. You can also change your preferences or withdraw consent at any time via 'Your privacy choices', found in the footer of every page.

We use cookies and similar technologies for the following purposes:

Store and/or access information on a device

Personalised advertising and content, advertising and content measurement, audience research and services development

**Accept all cookies** 

Reject optional cookies

https://doi.org/10.1007/978-3-642-15461-4 50

.RIS★ .ENW★ .BIB★

DOI Publisher Name Print ISBN

https://doi.org/10.1007/978-3- Springer, Berlin, Heidelberg 978-3-642-15460-7

642-15461-4\_50

Online ISBN eBook Packages

978-3-642-15461-4 <u>Computer Science</u>

Computer Science (R0)

#### **Keywords**

particle swarm optimization Bollinger Bands Sharpe ratio

Sortino ratio and parameter optimization

#### Your privacy, your choice

We use essential cookies to make sure the site can function. We, and our 92 **partners**, also use optional cookies and similar technologies for advertising, personalisation of content, usage analysis, and social media.

By accepting optional cookies, you consent to allowing us and our partners to store and access personal data on your device, such as browsing behaviour and unique identifiers. Some third parties are outside of the European Economic Area, with varying standards of data protection. See our **privacy policy** for more information on the use of your personal data. Your consent choices apply to springer.com and applicable subdomains.

You can find further information, and change your preferences via 'Manage preferences'. You can also change your preferences or withdraw consent at any time via 'Your privacy choices', found in the footer of every page.

We use cookies and similar technologies for the following purposes:

Store and/or access information on a device

Personalised advertising and content, advertising and content measurement, audience research and services development

**Accept all cookies** 

Reject optional cookies



# Your privacy, your choice

We use essential cookies to make sure the site can function. We, and our 92 **partners**, also use optional cookies and similar technologies for advertising, personalisation of content, usage analysis, and social media.

By accepting optional cookies, you consent to allowing us and our partners to store and access personal data on your device, such as browsing behaviour and unique identifiers. Some third parties are outside of the European Economic Area, with varying standards of data protection. See our **privacy policy** for more information on the use of your personal data. Your consent choices apply to springer.com and applicable subdomains.

You can find further information, and change your preferences via 'Manage preferences'. You can also change your preferences or withdraw consent at any time via 'Your privacy choices', found in the footer of every page.

We use cookies and similar technologies for the following purposes:

Store and/or access information on a device

Personalised advertising and content, advertising and content measurement, audience research and services development

**Accept all cookies** 

Reject optional cookies